



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012




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October 21, 2003

TO: Supervisor Yvonne Brathwaite Burke, Chair
Supervisor Gloria Molina
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF SEPTEMBER 2003**

The attached Report of Investments for the month of September 2003 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on February 4, 2003.

All investments made during the month of September 2003, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JHS:st
S/10.03/BDOFSUPV

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2003

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2003

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2003

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2003

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 09/30/03		
At Cost	\$ 14,105,657,118	\$ 1,538,727,482
At Market	\$ 14,121,012,910	\$ 1,543,717,399
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	9.82%	0.00%
United States Government and Agency Obligations	65.45%	95.52%
Bankers Acceptances	0.35%	0.00%
Commercial Paper	22.09%	0.00%
Municipal Obligations	0.22%	0.36%
Corporate and Deposit Notes	2.07%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	4.12%
1-60 days	29.09%	0.08%
60 days-1 year	32.31%	39.38%
Over 1 year	38.60%	60.54%
Weighted Average Days to Maturity	305	

POOLED SURPLUS EARNINGS REPORT
SEPTEMBER 30, 2003

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 09/30/03	\$ 14,105,657,118
Market Value at 09/30/03	\$ 14,121,012,910
Average Daily Balance	\$ 14,167,095,558
Gains and Losses:	
For the Month	\$ (667,036)
For the Past 12 Months	\$ (2,062,815)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	\$ 15,484,235
Earnings for the Past 12 Months	\$ 262,603,996
Earnings Rate for the Month	1.33%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF SEPTEMBER 30, 2003

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 35,999,184.90
Bank of the West - Concentration	\$ 181,897.12
Citi Bank - Depositing	\$ 51,411.18
Union - Concentration	\$ (95,481.34)
Wells Fargo - Concentration	<u>\$ 946,284.70</u>
Total Ledger Balance for all Banks	<u><u>\$ 37,083,296.56</u></u>

TREASURER'S ACTIVITY FOR SEPTEMBER 2003
AND CASH AVAILABILITY
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for September 2003

Total Deposits	\$ 2,594,104,064.95
Total Disbursements	\$ 3,354,538,639.66

Discretionary Funds Liquidity Withdrawal Ratio	
As of September 30, 2003	1.50

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
October	\$3,057,693,000.00	\$2,981,200,000.00	\$2,961,200,000.00	\$3,077,693,000.00
November	\$1,046,629,000.00	\$2,907,800,000.00	\$2,933,600,000.00	\$4,098,522,000.00
December	\$ 744,000,000.00	\$5,694,200,000.00	\$3,916,800,000.00	\$6,619,922,000.00
January	\$ 91,207,000.00	\$3,002,800,000.00	\$3,454,700,000.00	\$6,259,229,000.00
February	\$ 155,549,000.00	\$3,765,100,000.00	\$3,153,400,000.00	\$7,026,478,000.00
March	\$ 372,722,000.00	\$4,375,400,000.00	\$3,177,000,000.00	\$8,597,600,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2003
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. GNMA and FHLMC securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed one year. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR SEPTEMBER 2003
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2003

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Merrill Lynch & Co	101.77%	102%	1
	101.94%	102%	3
	101.91%	102%	1
	101.98%	102%	1
Bank of America	101.94%	102%	3

Collateral limit for investments on Repurchase Agreements is 102%. Merrill Lynch & Co had 101.77% for 1 day; 101.94% for 3 days, as settlement was on a weekend; 101.91% for 1 day; and 101.98% for another 1 day. Bank of America had 101.94% for 3 days, as settlement was also on a weekend. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

The investments indicated below were not exceptions at the time of purchase. However, new issuer limits were exceeded after purchase. The Investment Policy does not require the sale of securities when subsequent new issuers limits are established.

<u>Issuer</u>	<u>Investment Holdings</u>	<u>Limit at Purchase</u>	<u>Limit at Review</u>	<u>No. of Days</u>
Deutsche Bank AG	\$100,000,000	\$150,000,000	-0-	30
Deutsche Bank Fin. Services Inc.	\$ 30,000,000	\$150,000,000	-0-	30

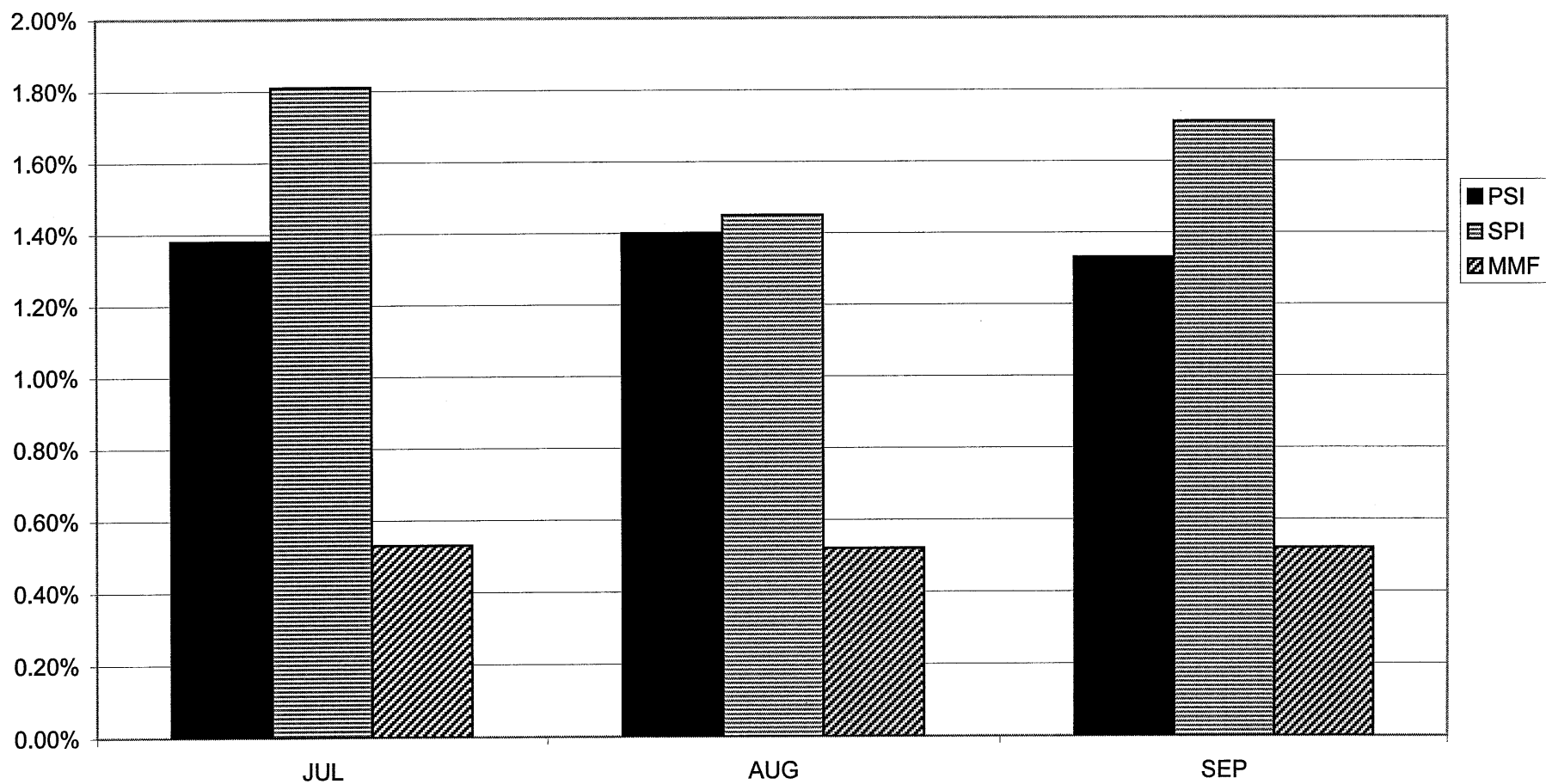
The investment limit for Deutsche Bank AG was reduced to zero due to the change of the Fitch/IBCA rating from 1B/C to 1C. The limit at the time of purchase was 150MM. Current limit was exceeded by \$100MM for 30 days. The structure of Deutsche Bank Fin. Services Inc. was changed to LLC, consequently, reducing the limit to zero. At the time of purchase, the limit was \$150MM. The current limit was exceeded by \$30MM for 30 days.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 09/30/03
 ATTACHMENT III

	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIAL PURPOSE INVESTMENTS</u>
<u>DAY</u>	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	14,830,511,010.44	1,580,149,346.35
2	14,454,411,817.37	1,580,143,738.82
3	14,466,710,383.58	1,580,142,538.93
4	14,424,128,950.03	1,579,553,122.35
5	14,431,289,499.45	1,579,471,475.25
6	14,431,289,499.45	1,579,471,475.25
7	14,431,289,499.45	1,579,471,475.25
8	14,370,357,915.07	1,579,471,475.25
9	14,497,715,299.44	1,623,319,942.88
10	14,413,804,511.59	1,623,319,942.88
11	14,359,778,282.62	1,623,319,400.61
12	14,139,665,188.93	1,623,319,400.61
13	14,139,665,188.93	1,623,319,400.61
14	14,139,665,188.93	1,623,319,400.61
15	14,067,115,926.32	1,623,209,366.64
16	13,987,887,863.21	1,623,209,366.64
17	13,932,919,874.76	1,628,209,366.64
18	13,855,259,037.80	1,628,706,851.50
19	13,811,243,101.69	1,628,706,851.50
20	13,811,243,101.69	1,628,706,851.50
21	13,811,243,101.69	1,628,706,851.50
22	13,710,924,978.90	1,628,706,851.50
23	13,708,389,327.75	1,628,706,851.50
24	13,717,391,793.60	1,628,706,851.50
25	13,669,881,901.35	1,628,706,851.50
26	14,360,797,569.08	1,628,706,851.50
27	14,360,797,569.08	1,628,706,851.50
28	14,310,797,569.08	1,628,706,851.50
29	14,261,034,676.16	1,485,793,851.50
30	14,105,657,117.90	1,538,727,482.35
AVG	<u><u>14,167,095,558.18</u></u>	<u><u>1,606,423,897.86</u></u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2003-04
ATTACHMENT IV**



Source: Money Fund Report as of September 30, 2003.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/03 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$16,933,891	\$3,207,652
Gains (Losses) on Sales of Non-Trading Securities.	(667,036)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(782,620)	(949,634)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$15,484,235</u>	<u>\$2,258,019</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	<u>\$0</u>	<u>\$15,000</u>
NET INCOME	<u>\$15,484,235</u>	<u>\$2,243,019</u>

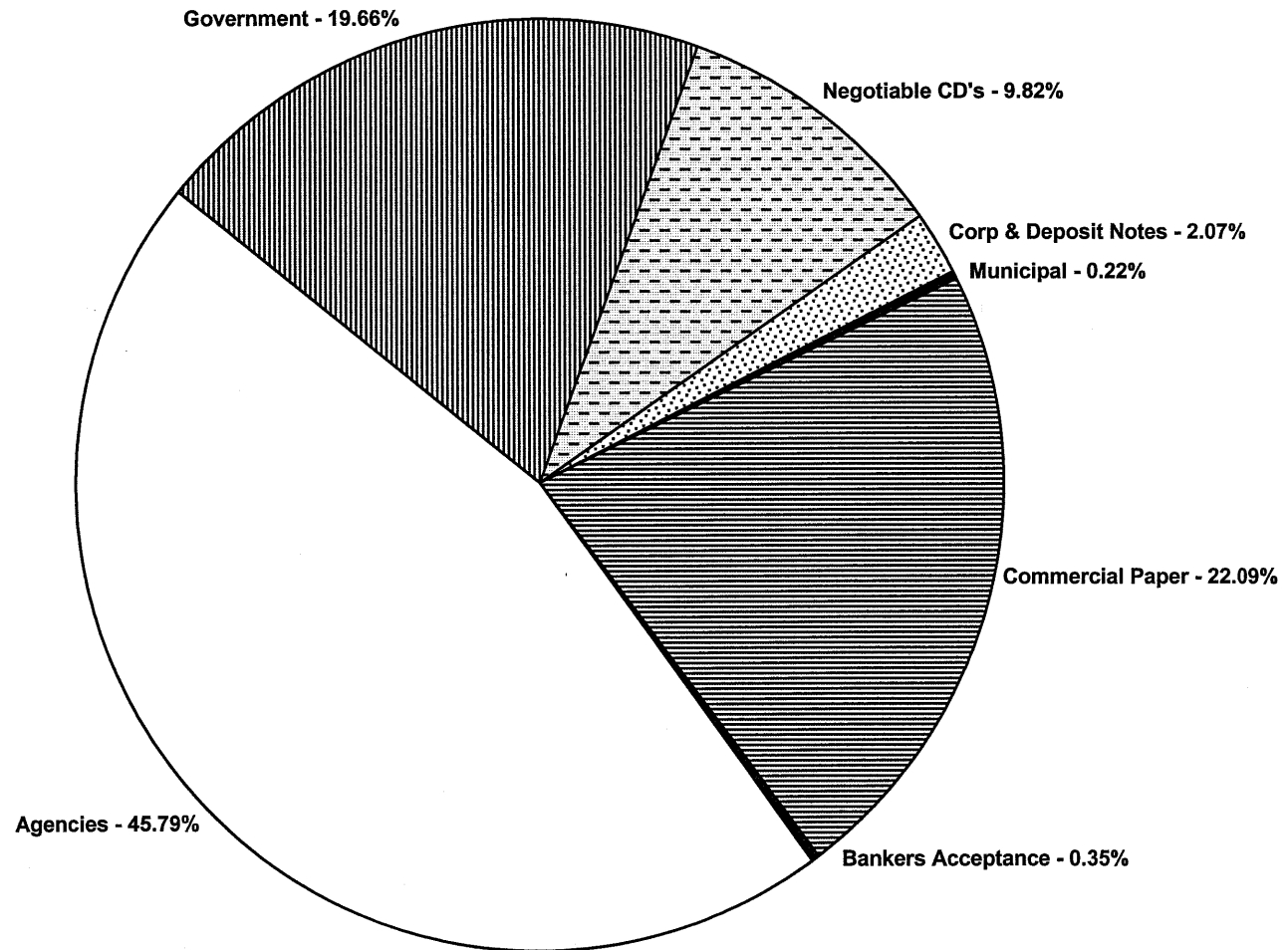
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of September 30, 2003
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	61.93%	
Los Angeles County and Related Entities	30.19%	
Consolidated Sanitation Districts		3.34%
Metropolitan Transportation Authority		1.43%
Miscellaneous Agencies Pooled Investments		1.67%
South Coast Air Quality Management District		1.43%
Miscellaneous		<u>0.01%</u>
Total	<u>92.12%</u>	<u>7.88%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF SEPTEMBER, 2003
ATTACHMENT VII**



Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investment
For the Period September 1, 2003 to September 30, 2003
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	09/03/03	58624	BK OF AMERICA NA BA	1.05000	09/29/03	50,000,000.00	49,962,083.33	0.00	BNY	BA
NTRD	BA	09/19/03	58818	BK OF AMERICA NA BA	1.03000	10/20/03	50,000,000.00	49,955,652.78	0.00	BNY	BA
BA Total							100,000,000.00	99,917,736.11	0.00		
NTRD	COP1	09/02/03	58614	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	454.39	454.39	0.00	TTC	LAC
NTRD	COP1	09/03/03	58632	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	794.94	794.94	0.00	TTC	LAC
NTRD	COP1	09/05/03	58667	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,575.60	1,575.60	0.00	TTC	LAC
NTRD	COP1	09/08/03	58698	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,944.70	1,944.70	0.00	TTC	LAC
NTRD	COP1	09/09/03	58714	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	272.71	272.71	0.00	TTC	LAC
NTRD	COP1	09/10/03	58731	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	305.62	305.62	0.00	TTC	LAC
NTRD	COP1	09/12/03	58754	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,196.02	1,196.02	0.00	TTC	LAC
NTRD	COP1	09/23/03	58842	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	120.21	120.21	0.00	TTC	LAC
NTRD	COP1	09/24/03	58860	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,085.02	1,085.02	0.00	TTC	LAC
NTRD	COP1	09/25/03	58865	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	375.68	375.68	0.00	TTC	LAC
NTRD	COP1	09/26/03	58898	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	140.88	140.88	0.00	TTC	LAC
NTRD	COP1	09/29/03	58916	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,142.82	1,142.82	0.00	TTC	LAC
NTRD	COP1	09/30/03	58934	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,401.31	1,401.31	0.00	TTC	LAC
COP1 Total							10,809.90	10,809.90	0.00		
NTRD	CPD	09/02/03	58600	ABN AMRO NA FINANCE INC CP	1.06000	12/03/03	50,000,000.00	49,864,555.56	0.00	BNY	INGF
NTRD	CPD	09/02/03	58601	UBS FINANCE (DELAWARE) INC CP	1.08000	09/03/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/02/03	58602	UBS FINANCE (DELAWARE) INC CP	1.08000	09/03/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/02/03	58603	UBS FINANCE (DELAWARE) INC CP	1.08000	09/03/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/02/03	58604	UBS FINANCE (DELAWARE) INC CP	1.08000	09/03/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/02/03	58605	UBS FINANCE (DELAWARE) INC CP	1.08000	09/03/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/02/03	58606	PREF RECEIVABLES FDG CORP CP	1.06000	09/15/03	50,000,000.00	49,980,861.11	0.00	BNY	BCMI
NTRD	CPD	09/03/03	58622	VARIABLE FUNDING CAP CORP CP	1.06000	10/03/03	25,000,000.00	24,977,916.67	0.00	BNY	MS
NTRD	CPD	09/03/03	58623	SHEFFIELD RECEIVABLES CORP CP	1.07000	10/09/03	50,000,000.00	49,946,500.00	0.00	BNY	CITGM
NTRD	CPD	09/03/03	58625	UBS FINANCE (DELAWARE) INC CP	1.05000	09/04/03	50,000,000.00	49,998,541.67	0.00	BNY	BA
NTRD	CPD	09/03/03	58626	UBS FINANCE (DELAWARE) INC CP	1.05000	09/04/03	50,000,000.00	49,998,541.67	0.00	BNY	BA
NTRD	CPD	09/03/03	58627	UBS FINANCE (DELAWARE) INC CP	1.05000	09/04/03	50,000,000.00	49,998,541.67	0.00	BNY	BA
NTRD	CPD	09/03/03	58628	UBS FINANCE (DELAWARE) INC CP	1.05000	09/04/03	50,000,000.00	49,998,541.67	0.00	BNY	BA
NTRD	CPD	09/03/03	58629	UBS FINANCE (DELAWARE) INC CP	1.05000	09/04/03	50,000,000.00	49,998,541.67	0.00	BNY	BA
NTRD	CPD	09/04/03	58641	VARIABLE FUNDING CAP CORP CP	1.06000	10/06/03	50,000,000.00	49,952,888.89	0.00	BNY	MS
NTRD	CPD	09/04/03	58642	UBS FINANCE (DELAWARE) INC CP	1.01000	09/05/03	50,000,000.00	49,998,597.22	0.00	BNY	BA
NTRD	CPD	09/04/03	58643	UBS FINANCE (DELAWARE) INC CP	1.01000	09/05/03	50,000,000.00	49,998,597.22	0.00	BNY	BA
NTRD	CPD	09/04/03	58644	UBS FINANCE (DELAWARE) INC CP	1.01000	09/05/03	50,000,000.00	49,998,597.22	0.00	BNY	BA
NTRD	CPD	09/04/03	58645	UBS FINANCE (DELAWARE) INC CP	1.01000	09/05/03	50,000,000.00	49,998,597.22	0.00	BNY	BA
NTRD	CPD	09/04/03	58646	UBS FINANCE (DELAWARE) INC CP	1.01000	09/05/03	50,000,000.00	49,998,597.22	0.00	BNY	BA
NTRD	CPD	09/04/03	58647	SHEFFIELD RECEIVABLES CORP CP	1.05000	09/08/03	42,030,000.00	42,025,096.50	0.00	BNY	GS

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NTRD	CPD	09/04/03	58648	SHEFFIELD RECEIVABLES CORP CP	1.06000	10/01/03	50,000,000.00	49,960,250.00	0.00	BNY	MS
NTRD	CPD	09/05/03	58662	UBS FINANCE (DELAWARE) INC CP	0.94000	09/08/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/05/03	58663	UBS FINANCE (DELAWARE) INC CP	0.94000	09/08/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/05/03	58664	UBS FINANCE (DELAWARE) INC CP	0.94000	09/08/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/05/03	58665	UBS FINANCE (DELAWARE) INC CP	0.94000	09/08/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/05/03	58666	UBS FINANCE (DELAWARE) INC CP	0.94000	09/08/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/05/03	58669	MERRILL LYNCH & CO CP	0.92000	09/08/03	50,000,000.00	49,996,166.67	0.00	BNY	MLCO
NTRD	CPD	09/05/03	58670	MERRILL LYNCH & CO CP	0.92000	09/08/03	19,000,000.00	18,998,543.33	0.00	BNY	MLCO
NTRD	CPD	09/05/03	58671	MORGAN STANLEY CP	0.93000	09/08/03	50,000,000.00	49,996,125.00	0.00	BNY	MS
NTRD	CPD	09/05/03	58672	MORGAN STANLEY CP	0.93000	09/08/03	50,000,000.00	49,996,125.00	0.00	BNY	MS
NTRD	CPD	09/05/03	58673	MORGAN STANLEY CP	0.93000	09/08/03	50,000,000.00	49,996,125.00	0.00	BNY	MS
NTRD	CPD	09/05/03	58674	MERRILL LYNCH & CO CP	0.92000	09/08/03	48,239,000.00	48,235,301.68	0.00	BNY	MLCO
NTRD	CPD	09/08/03	58679	VARIABLE FUNDING CAP CORP CP	1.05000	10/08/03	50,000,000.00	49,956,250.00	0.00	BNY	MS
NTRD	CPD	09/08/03	58681	CARGILL INC CP	1.00000	09/12/03	9,000,000.00	8,999,000.00	0.00	BNY	CITGM
NTRD	CPD	09/08/03	58682	GANNETT CO CP	1.02000	09/16/03	35,000,000.00	34,992,066.67	0.00	BNY	BA
NTRD	CPD	09/08/03	58683	UBS FINANCE (DELAWARE) INC CP	1.00000	09/09/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	09/08/03	58684	UBS FINANCE (DELAWARE) INC CP	1.00000	09/09/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	09/08/03	58685	UBS FINANCE (DELAWARE) INC CP	1.00000	09/09/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	09/08/03	58686	UBS FINANCE (DELAWARE) INC CP	1.00000	09/09/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	09/08/03	58687	UBS FINANCE (DELAWARE) INC CP	1.00000	09/09/03	50,000,000.00	49,998,611.11	0.00	BNY	BA
NTRD	CPD	09/08/03	58688	MORGAN STANLEY CP	1.01000	09/12/03	50,000,000.00	49,994,388.89	0.00	BNY	MS
NTRD	CPD	09/08/03	58689	MORGAN STANLEY CP	1.01000	09/11/03	25,000,000.00	24,997,895.83	0.00	BNY	MS
NTRD	CPD	09/09/03	58704	TORONTO DOMINION HLDGS INC CP	1.06000	12/22/03	25,000,000.00	24,923,444.44	0.00	BNY	MLCO
NTRD	CPD	09/09/03	58705	VARIABLE FUNDING CAP CORP CP	1.05000	10/09/03	50,000,000.00	49,956,250.00	0.00	BNY	MS
NTRD	CPD	09/09/03	58706	CITIGROUP GLOBAL MKT HLDGS CP	1.04000	10/06/03	50,000,000.00	49,961,000.00	0.00	BNY	CITGM
NTRD	CPD	09/10/03	58718	CITIGROUP GLOBAL MKT HLDGS CP	1.04000	10/10/03	50,000,000.00	49,956,666.67	0.00	BNY	CITGM
NTRD	CPD	09/10/03	58719	PREF RECEIVABLES FDG CORP CP	1.05000	10/07/03	18,000,000.00	17,985,825.00	0.00	BNY	BCMI
NTRD	CPD	09/10/03	58720	UBS FINANCE (DELAWARE) INC CP	0.96000	09/11/03	50,000,000.00	49,998,666.67	0.00	BNY	BA
NTRD	CPD	09/10/03	58721	UBS FINANCE (DELAWARE) INC CP	0.96000	09/11/03	50,000,000.00	49,998,666.67	0.00	BNY	BA
NTRD	CPD	09/10/03	58722	UBS FINANCE (DELAWARE) INC CP	0.96000	09/11/03	50,000,000.00	49,998,666.67	0.00	BNY	BA
NTRD	CPD	09/10/03	58723	UBS FINANCE (DELAWARE) INC CP	0.96000	09/11/03	50,000,000.00	49,998,666.67	0.00	BNY	BA
NTRD	CPD	09/10/03	58724	UBS FINANCE (DELAWARE) INC CP	0.96000	09/11/03	50,000,000.00	49,998,666.67	0.00	BNY	BA
NTRD	CPD	09/11/03	58732	UBS FINANCE (DELAWARE) INC CP	0.99000	09/12/03	50,000,000.00	49,998,625.00	0.00	BNY	BA
NTRD	CPD	09/11/03	58733	UBS FINANCE (DELAWARE) INC CP	0.99000	09/12/03	50,000,000.00	49,998,625.00	0.00	BNY	BA
NTRD	CPD	09/11/03	58734	UBS FINANCE (DELAWARE) INC CP	0.99000	09/12/03	50,000,000.00	49,998,625.00	0.00	BNY	BA
NTRD	CPD	09/11/03	58735	UBS FINANCE (DELAWARE) INC CP	0.99000	09/12/03	50,000,000.00	49,998,625.00	0.00	BNY	BA
NTRD	CPD	09/11/03	58736	UBS FINANCE (DELAWARE) INC CP	0.99000	09/12/03	50,000,000.00	49,998,625.00	0.00	BNY	BA
NTRD	CPD	09/11/03	58737	KOCH INDUSTRIES INC CP	1.02000	09/22/03	50,000,000.00	49,984,416.67	0.00	BNY	MS
NTRD	CPD	09/11/03	58738	CITIGROUP GLOBAL MKT HLDGS CP	1.03000	10/02/03	22,000,000.00	21,986,781.67	0.00	BNY	CITGM
NTRD	CPD	09/12/03	58744	BEAR STEARNS CO INC CP	1.04000	10/02/03	50,000,000.00	49,971,111.11	0.00	BNY	BEAR

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NTRD	CPD	09/12/03	58745	SHEFFIELD RECEIVABLES CORP CP	1.04000	09/24/03	50,000,000.00	49,982,666.67	0.00	BNY	RED
NTRD	CPD	09/12/03	58746	UBS FINANCE (DELAWARE) INC CP	1.01000	09/15/03	50,000,000.00	49,995,791.67	0.00	BNY	BA
NTRD	CPD	09/12/03	58747	UBS FINANCE (DELAWARE) INC CP	1.01000	09/15/03	50,000,000.00	49,995,791.67	0.00	BNY	BA
NTRD	CPD	09/12/03	58748	VARIABLE FUNDING CAP CORP CP	1.05000	10/14/03	50,000,000.00	49,953,333.33	0.00	BNY	MS
NTRD	CPD	09/15/03	58755	UBS FINANCE (DELAWARE) INC CP	1.12000	09/16/03	50,000,000.00	49,998,444.44	0.00	BNY	BA
NTRD	CPD	09/15/03	58756	UBS FINANCE (DELAWARE) INC CP	1.12000	09/16/03	50,000,000.00	49,998,444.44	0.00	BNY	BA
NTRD	CPD	09/15/03	58757	UBS FINANCE (DELAWARE) INC CP	1.12000	09/16/03	50,000,000.00	49,998,444.44	0.00	BNY	BA
NTRD	CPD	09/15/03	58758	UBS FINANCE (DELAWARE) INC CP	1.12000	09/16/03	50,000,000.00	49,998,444.44	0.00	BNY	BA
NTRD	CPD	09/15/03	58759	UBS FINANCE (DELAWARE) INC CP	1.12000	09/16/03	50,000,000.00	49,998,444.44	0.00	BNY	BA
NTRD	CPD	09/16/03	58767	CITIGROUP GLOBAL MKT HLDGS CP	1.06000	11/17/03	50,000,000.00	49,908,722.22	0.00	BNY	CITGM
NTRD	CPD	09/16/03	58768	PREF RECEIVABLES FDG CORP CP	1.05000	10/16/03	25,000,000.00	24,978,125.00	0.00	BNY	MLCO
NTRD	CPD	09/16/03	58769	SHEFFIELD RECEIVABLES CORP CP	1.06000	11/17/03	20,833,000.00	20,794,968.20	0.00	BNY	GS
NTRD	CPD	09/16/03	58770	MORGAN STANLEY CP	1.00000	09/17/03	50,000,000.00	49,998,611.11	0.00	BNY	MS
NTRD	CPD	09/16/03	58771	MORGAN STANLEY CP	1.00000	09/17/03	50,000,000.00	49,998,611.11	0.00	BNY	MS
NTRD	CPD	09/17/03	58785	PREF RECEIVABLES FDG CORP CP	1.05000	10/17/03	45,640,000.00	45,600,065.00	0.00	BNY	CITGM
NTRD	CPD	09/17/03	58786	BEAR STEARNS CO INC CP	1.03000	10/02/03	50,000,000.00	49,978,541.67	0.00	BNY	BEAR
NTRD	CPD	09/17/03	58787	UBS FINANCE (DELAWARE) INC CP	0.97000	09/18/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/17/03	58788	UBS FINANCE (DELAWARE) INC CP	0.97000	09/18/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/17/03	58789	UBS FINANCE (DELAWARE) INC CP	0.97000	09/18/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/17/03	58790	UBS FINANCE (DELAWARE) INC CP	0.97000	09/18/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/17/03	58791	UBS FINANCE (DELAWARE) INC CP	0.97000	09/18/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/17/03	58792	VARIABLE FUNDING CAP CORP CP	1.03000	09/23/03	50,000,000.00	49,991,416.67	0.00	BNY	MS
NTRD	CPD	09/18/03	58801	BEAR STEARNS CO INC CP	1.02000	10/01/03	50,000,000.00	49,981,583.33	0.00	BNY	BEAR
NTRD	CPD	09/18/03	58802	UBS FINANCE (DELAWARE) INC CP	0.97000	09/19/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/18/03	58803	UBS FINANCE (DELAWARE) INC CP	0.97000	09/19/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/18/03	58804	UBS FINANCE (DELAWARE) INC CP	0.97000	09/19/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/18/03	58805	UBS FINANCE (DELAWARE) INC CP	0.97000	09/19/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/18/03	58806	UBS FINANCE (DELAWARE) INC CP	0.97000	09/19/03	50,000,000.00	49,998,652.78	0.00	BNY	BA
NTRD	CPD	09/18/03	58808	CARGILL INC CP	1.02000	11/04/03	21,263,000.00	21,234,684.77	0.00	BNY	MLCO
NTRD	CPD	09/18/03	58809	CARGILL INC CP	1.02000	10/07/03	18,900,000.00	18,889,825.50	0.00	BNY	MLCO
NTRD	CPD	09/19/03	58813	UBS FINANCE (DELAWARE) INC CP	0.94000	09/22/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/19/03	58814	UBS FINANCE (DELAWARE) INC CP	0.94000	09/22/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/19/03	58815	UBS FINANCE (DELAWARE) INC CP	0.94000	09/22/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/19/03	58816	UBS FINANCE (DELAWARE) INC CP	0.94000	09/22/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/19/03	58817	UBS FINANCE (DELAWARE) INC CP	0.94000	09/22/03	50,000,000.00	49,996,083.33	0.00	BNY	BA
NTRD	CPD	09/19/03	58819	BEAR STEARNS CO INC CP	1.06000	12/01/03	50,000,000.00	49,892,527.78	0.00	BNY	BEAR
NTRD	CPD	09/22/03	58830	SHEFFIELD RECEIVABLES CORP CP	1.05000	10/21/03	50,000,000.00	49,957,708.33	0.00	BNY	RED
NTRD	CPD	09/23/03	58836	PREF RECEIVABLES FDG CORP CP	1.05000	10/27/03	33,511,000.00	33,477,768.26	0.00	BNY	MLCO
NTRD	CPD	09/23/03	58837	SHEFFIELD RECEIVABLES CORP CP	1.05000	10/20/03	50,000,000.00	49,960,625.00	0.00	BNY	RED
NTRD	CPD	09/23/03	58838	CITIGROUP GLOBAL MKTS HLDGS CP	1.05000	10/07/03	15,000,000.00	14,993,875.00	0.00	BNY	CITGM

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NTRD	CPD	09/24/03	58853	VARIABLE FUNDING CAP CORP CP	1.05000	10/08/03	50,000,000.00	49,979,583.33	0.00	BNY	MS
NTRD	CPD	09/24/03	58854	PREF RECEIVABLES FDG CORP CP	1.05000	10/30/03	17,000,000.00	16,982,150.00	0.00	BNY	MLCO
NTRD	CPD	09/24/03	58855	UBS FINANCE (DELAWARE) INC CP	0.99000	09/25/03	50,000,000.00	49,998,625.00	0.00	BNY	BA
NTRD	CPD	09/24/03	58856	UBS FINANCE (DELAWARE) INC CP	0.99000	09/25/03	31,000,000.00	30,999,147.50	0.00	BNY	BA
NTRD	CPD	09/25/03	58862	PREF RECEIVABLES FDG CORP CP	1.06000	10/31/03	22,858,000.00	22,833,770.52	0.00	BNY	BCMI
NTRD	CPD	09/25/03	58863	PREF RECEIVABLES FDG CORP CP	1.05000	10/31/03	50,000,000.00	49,947,500.00	0.00	BNY	MLCO
NTRD	CPD	09/25/03	58864	VARIABLE FUNDING CAP CORP CP	1.06000	10/22/03	50,000,000.00	49,960,250.00	0.00	BNY	MS
NTRD	CPD	09/26/03	58874	UBS FINANCE (DELAWARE) INC CP	1.05000	09/29/03	50,000,000.00	49,995,625.00	0.00	BNY	BA
NTRD	CPD	09/26/03	58875	UBS FINANCE (DELAWARE) INC CP	1.05000	09/29/03	50,000,000.00	49,995,625.00	0.00	BNY	BA
NTRD	CPD	09/26/03	58876	UBS FINANCE (DELAWARE) INC CP	1.05000	09/29/03	50,000,000.00	49,995,625.00	0.00	BNY	BA
NTRD	CPD	09/26/03	58877	UBS FINANCE (DELAWARE) INC CP	1.05000	09/29/03	50,000,000.00	49,995,625.00	0.00	BNY	BA
NTRD	CPD	09/26/03	58878	UBS FINANCE (DELAWARE) INC CP	1.05000	09/29/03	50,000,000.00	49,995,625.00	0.00	BNY	BA
NTRD	CPD	09/26/03	58879	CARGILL INC CP	1.02000	09/29/03	50,000,000.00	49,995,750.00	0.00	BNY	MLCO
NTRD	CPD	09/26/03	58880	CARGILL INC CP	1.02000	09/29/03	50,000,000.00	49,995,750.00	0.00	BNY	MLCO
NTRD	CPD	09/26/03	58881	TORONTO DOMINION HLDGS INC CP	1.05000	10/17/03	25,000,000.00	24,984,687.50	0.00	BNY	MLCO
NTRD	CPD	09/26/03	58882	MORGAN STANLEY CP	1.07000	11/07/03	50,000,000.00	49,937,583.33	0.00	BNY	MS
NTRD	CPD	09/26/03	58883	MORGAN STANLEY CP	1.07000	11/12/03	50,000,000.00	49,930,152.78	0.00	BNY	MS
NTRD	CPD	09/26/03	58884	SHEFFIELD RECEIVABLES CORP CP	1.05000	09/30/03	50,000,000.00	49,994,166.67	0.00	BNY	GS
NTRD	CPD	09/26/03	58885	PREF RECEIVABLES FDG CORP CP	1.06000	10/29/03	50,000,000.00	49,951,416.67	0.00	BNY	MLCO
NTRD	CPD	09/26/03	58886	SHEFFIELD RECEIVABLES CORP CP	1.06000	10/22/03	41,780,000.00	41,748,015.09	0.00	BNY	MS
NTRD	CPD	09/26/03	58887	KOCH INDUSTRIES INC CP	1.03000	09/29/03	50,000,000.00	49,995,708.33	0.00	BNY	MS
NTRD	CPD	09/26/03	58888	KOCH INDUSTRIES INC CP	1.03000	09/29/03	42,500,000.00	42,496,352.08	0.00	BNY	MS
NTRD	CPD	09/26/03	58889	PREF RECEIVABLES FDG CORP CP	1.07000	11/03/03	37,000,000.00	36,958,210.56	0.00	BNY	BCMI
NTRD	CPD	09/26/03	58892	PFIZER INC CP	1.03000	11/19/03	50,000,000.00	49,922,750.00	0.00	BNY	MS
NTRD	CPD	09/26/03	58893	PFIZER INC CP	1.03000	11/19/03	9,000,000.00	8,986,095.00	0.00	BNY	MS
NTRD	CPD	09/26/03	58897	SHEFFIELD RECEIVABLES CORP CP	1.06000	10/28/03	19,308,000.00	19,289,807.57	0.00	BNY	CITGM
NTRD	CPD	09/29/03	58901	UBS FINANCE (DELAWARE) INC CP	1.08000	09/30/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/29/03	58902	UBS FINANCE (DELAWARE) INC CP	1.08000	09/30/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/29/03	58903	UBS FINANCE (DELAWARE) INC CP	1.08000	09/30/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/29/03	58904	UBS FINANCE (DELAWARE) INC CP	1.08000	09/30/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/29/03	58905	UBS FINANCE (DELAWARE) INC CP	1.08000	09/30/03	50,000,000.00	49,998,500.00	0.00	BNY	BA
NTRD	CPD	09/29/03	58906	SHEFFIELD RECEIVABLES CORP CP	1.12000	10/01/03	43,000,000.00	42,997,324.44	0.00	BNY	GS
NTRD	CPD	09/29/03	58915	PREF RECEIVABLES FDG CORP CP	1.06000	11/06/03	26,122,000.00	26,092,772.38	0.00	BNY	CITGM
NTRD	CPD	09/30/03	58918	SHEFFIELD RECEIVABLES CORP CP	1.07000	11/05/03	50,000,000.00	49,946,500.00	0.00	BNY	GS
NTRD	CPD	09/30/03	58919	UBS FINANCE (DELAWARE) INC CP	1.11000	10/01/03	50,000,000.00	49,998,458.33	0.00	BNY	BA
NTRD	CPD	09/30/03	58920	UBS FINANCE (DELAWARE) INC CP	1.11000	10/01/03	50,000,000.00	49,998,458.33	0.00	BNY	BA
NTRD	CPD	09/30/03	58921	UBS FINANCE (DELAWARE) INC CP	1.11000	10/01/03	50,000,000.00	49,998,458.33	0.00	BNY	BA
NTRD	CPD	09/30/03	58922	UBS FINANCE (DELAWARE) INC CP	1.11000	10/01/03	50,000,000.00	49,998,458.33	0.00	BNY	BA
NTRD	CPD	09/30/03	58923	UBS FINANCE (DELAWARE) INC CP	1.11000	10/01/03	50,000,000.00	49,998,458.33	0.00	BNY	BA
NTRD	CPD	09/30/03	58924	PREF RECEIVABLES FDG CORP CP	1.06000	11/05/03	40,286,000.00	40,243,296.84	0.00	BNY	MLCO

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NTRD	CPD	09/30/03	58928	PREF RECEIVABLES FDG CORP CP	1.05000	11/10/03	18,125,000.00	18,103,325.52	0.00	BNY	MLCO
NTRD	CPD	09/30/03	58929	CITIGROUP GLOBAL MKTS HLDGS CP	1.06000	10/17/03	25,000,000.00	24,987,486.11	0.00	BNY	CITGM
NTRD	CPD	09/30/03	58930	MERRILL LYNCH & CO CP	1.08000	10/01/03	50,000,000.00	49,998,500.00	0.00	BNY	MLCO
NTRD	CPD	09/30/03	58931	MERRILL LYNCH & CO CP	1.08000	10/01/03	8,513,000.00	8,512,744.61	0.00	BNY	MLCO
CPD Total							6,504,908,000.00	6,502,786,424.78	0.00		
NTRD	CPI	09/02/03	58607	GE CAPITAL CORP CP	1.06000	09/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/02/03	58608	GE CAPITAL CORP CP	1.06000	09/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/02/03	58609	GE CAPITAL CORP CP	1.06000	09/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/02/03	58610	GE CAPITAL CORP CP	1.06000	09/03/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/02/03	58611	AMERICAN GEN FINANCE CORP CP	1.04000	09/03/03	16,460,000.00	16,460,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/02/03	58612	AIG FUNDING INC CP	1.04000	09/03/03	33,540,000.00	33,540,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/02/03	58613	GE CAPITAL CORP CP	1.06000	09/03/03	35,895,000.00	35,895,000.00	0.00	BNY	GECC
NTRD	CPI	09/03/03	58630	GE CAPITAL SERVICES INC CP	1.04000	09/04/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/03/03	58631	GE CAPITAL SERVICES INC CP	1.04000	09/04/03	40,731,000.00	40,731,000.00	0.00	BNY	GECC
NTRD	CPI	09/04/03	58654	AMERICAN GEN FINANCE CORP CP	0.96000	09/05/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/04/03	58655	AMERICAN GEN FINANCE CORP CP	0.96000	09/05/03	5,500,000.00	5,500,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/04/03	58656	AMEX CREDIT CORP CP	1.02000	09/16/03	30,186,000.00	30,186,000.00	0.00	BNY	AMEX
NTRD	CPI	09/08/03	58680	AMERICAN GEN FINANCE CORP CP	1.02000	09/19/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/08/03	58690	AMERICAN GEN FINANCE CORP CP	1.02000	09/17/03	9,120,000.00	9,120,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/08/03	58691	AIG FUNDING INC CP	0.95000	09/09/03	25,880,000.00	25,880,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/08/03	58692	AMEX CREDIT CORP CP	1.00000	09/16/03	5,856,000.00	5,856,000.00	0.00	BNY	AMEX
NTRD	CPI	09/09/03	58699	GE CAPITAL CORP CP	0.98000	09/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/09/03	58700	GE CAPITAL CORP CP	0.98000	09/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/09/03	58701	GE CAPITAL CORP CP	0.98000	09/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/09/03	58702	GE CAPITAL CORP CP	0.98000	09/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/09/03	58703	GE CAPITAL CORP CP	0.98000	09/10/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/09/03	58711	GE CAPITAL CORP CP	0.98000	09/10/03	29,404,000.00	29,404,000.00	0.00	BNY	GECC
NTRD	CPI	09/10/03	58726	AMERICAN GEN FINANCE CORP CP	0.92000	09/11/03	31,400,000.00	31,400,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/10/03	58727	AIG FUNDING INC CP	0.92000	09/11/03	47,600,000.00	47,600,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/10/03	58728	AMEX CREDIT CORP CP	1.03000	10/03/03	5,590,000.00	5,590,000.00	0.00	BNY	AMEX
NTRD	CPI	09/11/03	58739	AMERICAN GEN FINANCE CORP CP	0.97000	09/12/03	25,125,000.00	25,125,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/11/03	58740	AIG FUNDING INC CP	1.03000	10/10/03	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/11/03	58741	AIG FUNDING INC CP	0.97000	09/12/03	32,650,000.00	32,650,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/11/03	58742	AMEX CREDIT CORP CP	1.03000	10/02/03	12,256,000.00	12,256,000.00	0.00	BNY	AMEX
NTRD	CPI	09/12/03	58749	GE CAPITAL SERVICES INC CP	1.01000	09/15/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/12/03	58750	AMERICAN GEN FINANCE CORP CP	1.05000	10/03/03	4,400,000.00	4,400,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/12/03	58751	AIG FUNDING INC CP	1.03000	10/03/03	25,900,000.00	25,900,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/12/03	58752	GE CAPITAL SERVICES INC CP	1.01000	09/15/03	13,015,000.00	13,015,000.00	0.00	BNY	GECC
NTRD	CPI	09/12/03	58753	AMEX CREDIT CORP CP	1.03000	10/02/03	3,849,000.00	3,849,000.00	0.00	BNY	AMEX

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NTRD	CPI	09/16/03	58772	AMERICAN GEN FINANCE CORP CP	0.95000	09/17/03	28,250,000.00	28,250,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/16/03	58773	AIG FUNDING INC CP	0.95000	09/17/03	15,580,000.00	15,580,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/17/03	58794	AMEX CREDIT CORP CP	1.03000	10/10/03	26,500,000.00	26,500,000.00	0.00	BNY	AMEX
NTRD	CPI	09/17/03	58795	AMERICAN GEN FINANCE CORP CP	0.94000	09/18/03	30,400,000.00	30,400,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/17/03	58796	AMERICAN GEN FINANCE CORP CP	1.04000	10/14/03	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/17/03	58797	AMEX CREDIT CORP CP	1.03000	10/15/03	18,861,000.00	18,861,000.00	0.00	BNY	AMEX
NTRD	CPI	09/18/03	58807	AMEX CREDIT CORP CP	1.03000	10/08/03	8,000,000.00	8,000,000.00	0.00	BNY	AMEX
NTRD	CPI	09/18/03	58810	AMERICAN GEN FINANCE CORP CP	0.95000	09/19/03	17,125,000.00	17,125,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/18/03	58811	AIG FUNDING INC CP	0.95000	09/19/03	32,875,000.00	32,875,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/18/03	58812	AMEX CREDIT CORP CP	1.03000	10/15/03	4,511,000.00	4,511,000.00	0.00	BNY	AMEX
NTRD	CPI	09/19/03	58822	AIG FUNDING INC CP	0.94000	09/22/03	13,000,000.00	13,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/22/03	58827	GE CAPITAL SERVICES INC CP	0.98000	09/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECS
NTRD	CPI	09/22/03	58828	GE CAPITAL SERVICES INC CP	0.98000	09/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECS
NTRD	CPI	09/22/03	58829	GE CAPITAL SERVICES INC CP	0.98000	09/23/03	50,000,000.00	50,000,000.00	0.00	BNY	GECS
NTRD	CPI	09/22/03	58831	AIG FUNDING INC CP	0.98000	09/23/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/22/03	58832	AIG FUNDING INC CP	0.98000	09/23/03	19,000,000.00	19,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/22/03	58833	AMEX CREDIT CORP CP	1.02000	10/15/03	5,678,000.00	5,678,000.00	0.00	BNY	AMEX
NTRD	CPI	09/23/03	58839	GE CAPITAL CORP CP	0.98000	09/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/23/03	58840	GE CAPITAL CORP CP	0.98000	09/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/23/03	58841	GE CAPITAL CORP CP	0.98000	09/24/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/23/03	58843	AMEX CREDIT CORP CP	1.02000	10/15/03	35,662,000.00	35,662,000.00	0.00	BNY	AMEX
NTRD	CPI	09/23/03	58844	AMERICAN GEN FINANCE CORP CP	0.99000	09/24/03	24,100,000.00	24,100,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/23/03	58845	AIG FUNDING INC CP	0.99000	09/24/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/23/03	58846	AIG FUNDING INC CP	0.99000	09/24/03	10,000,000.00	10,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/24/03	58848	GE CAPITAL CORP CP	1.00000	09/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/24/03	58849	GE CAPITAL CORP CP	1.00000	09/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/24/03	58850	GE CAPITAL CORP CP	1.00000	09/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/24/03	58851	GE CAPITAL CORP CP	1.00000	09/25/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/24/03	58852	AMERICAN GEN FINANCE CORP CP	1.03000	10/02/03	35,000,000.00	35,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/24/03	58857	GE CAPITAL CORP CP	1.00000	09/25/03	26,491,000.00	26,491,000.00	0.00	BNY	GECC
NTRD	CPI	09/24/03	58858	AIG FUNDING INC CP	0.98000	09/25/03	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/24/03	58859	AMEX CREDIT CORP CP	1.03000	10/23/03	3,600,000.00	3,600,000.00	0.00	BNY	AMEX
NTRD	CPI	09/25/03	58866	AMEX CREDIT CORP CP	1.03000	10/27/03	4,755,000.00	4,755,000.00	0.00	BNY	AMEX
NTRD	CPI	09/25/03	58867	AIG FUNDING INC CP	0.99000	09/26/03	19,200,000.00	19,200,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/25/03	58868	AMERICAN GEN FINANCE CORP CP	0.99000	09/26/03	16,050,000.00	16,050,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/26/03	58894	AMERICAN GEN FINANCE CORP CP	1.03000	09/29/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/26/03	58895	AMERICAN GEN FINANCE CORP CP	1.03000	09/29/03	10,000,000.00	10,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/26/03	58896	AIG FUNDING INC CP	1.03000	09/29/03	14,000,000.00	14,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/29/03	58912	AIG FUNDING INC CP	1.05000	09/30/03	19,800,000.00	19,800,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/29/03	58913	AMERICAN GEN FINANCE CORP CP	1.05000	09/30/03	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	09/29/03	58914	AMERICAN GEN FINANCE CORP CP	1.05000	09/30/03	4,200,000.00	4,200,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/30/03	58926	GE CAPITAL CORP CP	1.10000	10/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/30/03	58927	GE CAPITAL CORP CP	1.10000	10/01/03	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	09/30/03	58932	AMERICAN GEN FINANCE CORP CP	1.05000	10/01/03	8,221,000.00	8,221,000.00	0.00	BNY	AIGFDG
NTRD	CPI	09/30/03	58933	GE CAPITAL CORP CP	1.10000	10/01/03	24,000,000.00	24,000,000.00	0.00	BNY	GECC
CPI Total							<u>2,439,216,000.00</u>	<u>2,439,216,000.00</u>	<u>0.00</u>		
NTRD	FFCB	09/15/03	58657	FFCB 3.15 (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	0.00	BNY	RED
NTRD	FFCB	09/19/03	58658	FFCB 3.20 (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,288,032.81	0.00	BNY	MISC
NTRD	FFCB	09/19/03	58820	FFCB 2.10	2.10000	02/06/06	7,250,000.00	7,229,609.38	18,185.42	BNY	RED
NTRD	FFCB	09/22/03	58639	FFCB 3.14 (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,231,691.25	0.00	BNY	RED
NTRD	FFCB	09/22/03	58715	FFCB 1.30 (CALLABLE)	1.30000	09/22/04	23,500,000.00	23,500,000.00	0.00	BNY	FTSC
NTRD	FFCB	09/22/03	58717	FFCB 2.49 (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	0.00	BNY	GCMI
NTRD	FFCB	09/22/03	58743	FFCB 1.96 (CALLALBE)	1.96000	09/22/05	25,000,000.00	24,980,250.00	0.00	BNY	FTSC
NTRD	FFCB	09/22/03	58782	FFCB 2.08 (CALLABLE)	2.08000	09/22/05	15,000,000.00	14,992,500.00	0.00	BNY	MISC
NTRD	FFCB	09/22/03	58826	FFCB 3.30	3.30000	12/26/06	9,385,000.00	9,395,264.84	73,985.08	BNY	MISC
NTRD	FFCB	09/23/03	58620	FFCB 2.42 (CALLALBE)	2.42000	09/23/05	50,000,000.00	50,000,000.00	0.00	BNY	BS
NTRD	FFCB	09/23/03	58799	FFCB 1.99 (CALLABLE)	1.99000	09/23/05	8,350,000.00	8,347,390.63	0.00	BNY	GCMI
NTRD	FFCB	09/23/03	58835	FFCB 2.75	2.75000	09/22/06	39,950,000.00	39,850,125.00	3,051.74	BNY	MISC
FFCB Total							<u>230,775,000.00</u>	<u>230,624,863.91</u>	<u>95,222.24</u>		
NTRD	FHLB	09/03/03	58617	FHLB 2.125	2.12500	12/15/04	50,000,000.00	50,325,000.00	230,208.33	BNY	CITGM
NTRD	FHLB	09/10/03	58482	FHLB 2.00 (CALLABLE)	2.00000	06/10/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	FHLB	09/29/03	58899	FHLB 1.30 (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,925,000.00	110,138.89	BNY	INGF
FHLB Total							<u>150,000,000.00</u>	<u>150,250,000.00</u>	<u>340,347.22</u>		
NTRD	FRAQ	09/08/03	58481	FHLB (CALLABLE)	1.39600	09/08/06	50,000,000.00	50,000,000.00	0.00	BNY	GCMI
NTRD	FRAQ	09/18/03	58577	FHLB (CALLABLE)	1.44000	09/18/06	50,000,000.00	50,000,000.00	0.00	BNY	GCMI
FRAQ Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	MCSA	09/22/03	58621	FHLB 2.25 (CALLABLE)	2.25000	09/22/05	50,000,000.00	50,000,000.00	0.00	BNY	BCMI
NTRD	MCSA	09/29/03	58659	FHLB 2.50 (CALLABLE)	2.50000	09/29/06	20,000,000.00	20,000,000.00	0.00	BNY	GCMI
MCSA Total							<u>70,000,000.00</u>	<u>70,000,000.00</u>	<u>0.00</u>		
NTRD	MMF	09/03/03	58640	GOLDMAN SACHS MMF	0.00000	09/17/03	1,391,953.00	1,391,953.00	0.00	TTC	GS
NTRD	MMF	09/09/03	58716	GOLDMAN SACHS MMF	0.00000	09/23/03	24,454,500.00	24,454,500.00	0.00	TTC	GS
NTRD	MMF	09/29/03	58917	GOLDMAN SACHS MMF	0.00000	10/13/03	3,611,691.00	3,611,691.00	0.00	TTC	GS
MMF Total							<u>29,458,144.00</u>	<u>29,458,144.00</u>	<u>0.00</u>		
NTRD	NCD1	09/04/03	58638	WELLS FARGO BK NA CD	1.07000	10/06/03	50,000,000.00	49,999,998.59	1,486.11	BNY	MLCO

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NTRD	NCD1	09/17/03	58798	BK OF AMERICA NA CD	1.05000	12/19/03	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	NCD1	09/30/03	58925	WELLS FARGO BK NA CD	1.06000	12/01/03	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NCD1 Total							150,000,000.00	149,999,998.59	1,486.11		
NTRD	NOTE	09/03/03	58615	USTN 2.00	2.00000	08/31/05	50,000,000.00	49,976,562.50	8,241.76	BNY	JPM
NTRD	NOTE	09/03/03	58616	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,283,203.13	399,590.16	BNY	GCM
NOTE Total							100,000,000.00	100,259,765.63	407,831.92		
NTRD	REPO	09/03/03	58635	REPO FNMA D/N 12-03-03	1.00000	09/04/03	48,882,000.00	48,882,000.00	0.00	BNY	BA
NTRD	REPO	09/03/03	58636	REPO FNMA D/N 12-03-03	1.00000	09/04/03	48,882,000.00	48,882,000.00	0.00	BNY	BA
NTRD	REPO	09/03/03	58637	REPO FNMA D/N 12-03-03	1.00000	09/04/03	31,236,000.00	31,236,000.00	0.00	BNY	BA
NTRD	REPO	09/04/03	58651	REPO FNMA 5.625 05-14-04	0.98000	09/05/03	51,349,000.00	51,349,000.00	0.00	BNY	MLCO
NTRD	REPO	09/04/03	58652	REPO FNMA 5.625 05-14-04	0.98000	09/05/03	51,348,000.00	51,348,000.00	0.00	BNY	MLCO
NTRD	REPO	09/04/03	58653	REPO FHLB 2.215 12-15-04	0.98000	09/05/03	40,303,000.00	40,303,000.00	0.00	BNY	MLCO
NTRD	REPO	09/05/03	58675	REPO FNMA 5.625 05-14-04	0.91000	09/08/03	51,348,000.00	51,348,000.00	0.00	BNY	MLCO
NTRD	REPO	09/05/03	58676	REPO FNMA 5.625 05-14-04	0.91000	09/08/03	27,352,000.00	27,352,000.00	0.00	BNY	MLCO
NTRD	REPO	09/05/03	58677	REPO FHLB 2.375 02-15-06	0.91000	09/08/03	6,498,000.00	6,498,000.00	0.00	BNY	MLCO
NTRD	REPO	09/08/03	58693	REPO FHLB 2.50 12-15-05	0.99000	09/09/03	49,755,000.00	49,755,000.00	0.00	BNY	MLCO
NTRD	REPO	09/08/03	58694	REPO FHLB 2.50 12-15-05	0.99000	09/09/03	49,755,000.00	49,755,000.00	0.00	BNY	MLCO
NTRD	REPO	09/08/03	58695	REPO FHLB 2.50 12-15-05	0.99000	09/09/03	49,755,000.00	49,755,000.00	0.00	BNY	MLCO
NTRD	REPO	09/08/03	58696	REPO FNMA 5.625 05-14-04	0.99000	09/09/03	51,348,000.00	51,348,000.00	0.00	BNY	MLCO
NTRD	REPO	09/08/03	58697	REPO FNMA 5.625 05-14-04	0.99000	09/09/03	10,387,000.00	10,387,000.00	0.00	BNY	MLCO
NTRD	REPO	09/09/03	58707	REPO FHLMC D/N 10-30-03	0.94000	09/10/03	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	09/09/03	58708	REPO FHLMC D/N 10-30-03	0.94000	09/10/03	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	09/09/03	58709	REPO FNMA 5.625 05-14-04	0.94000	09/10/03	51,348,000.00	51,348,000.00	0.00	BNY	MLCO
NTRD	REPO	09/09/03	58710	REPO FNMA 5.625 05-14-04	0.94000	09/10/03	33,735,000.00	33,735,000.00	0.00	BNY	MLCO
NTRD	REPO	09/09/03	58712	REPO FNMA D/N 09-22-03	0.95000	09/10/03	49,001,000.00	49,001,000.00	0.00	BNY	BA
NTRD	REPO	09/09/03	58713	REPO FHLMC D/N 12-15-03	0.95000	09/10/03	39,999,000.00	39,999,000.00	0.00	BNY	BA
NTRD	REPO	09/10/03	58729	REPO FHLB D/N 12-03-03	0.95000	09/11/03	48,899,000.00	48,899,000.00	0.00	BNY	BA
NTRD	REPO	09/10/03	58730	REPO FNMA D/N 09-17-03	0.95000	09/11/03	48,101,000.00	48,101,000.00	0.00	BNY	BA
NTRD	REPO	09/15/03	58760	REPO FNMA 6.00 05-15-08	1.12000	09/16/03	55,522,000.00	55,522,000.00	0.00	BNY	BA
NTRD	REPO	09/15/03	58761	REPO FNMA 6.00 05-15-08	1.12000	09/16/03	55,522,000.00	55,522,000.00	0.00	BNY	BA
NTRD	REPO	09/15/03	58762	REPO FNMA 6.00 05-15-08	1.12000	09/16/03	23,909,000.00	23,909,000.00	0.00	BNY	BA
NTRD	REPO	09/15/03	58763	REPO FNMA D/N 10-15-03	1.12000	09/16/03	48,968,000.00	48,968,000.00	0.00	BNY	BA
NTRD	REPO	09/15/03	58764	REPO FNMA D/N 10-15-03	1.12000	09/16/03	46,079,000.00	46,079,000.00	0.00	BNY	BA
NTRD	REPO	09/16/03	58774	REPO FNMA 3.50 09-15-04	0.99000	09/17/03	50,123,000.00	50,123,000.00	0.00	BNY	MLCO
NTRD	REPO	09/16/03	58775	REPO FNMA 2.125 04-15-06	0.99000	09/17/03	49,388,000.00	49,388,000.00	0.00	BNY	MLCO
NTRD	REPO	09/16/03	58776	REPO FHLB 2.375 02-15-06	0.99000	09/17/03	49,388,000.00	49,388,000.00	0.00	BNY	MLCO
NTRD	REPO	09/16/03	58777	REPO FNMA 7.125 02-15-05	0.99000	09/17/03	53,187,000.00	53,187,000.00	0.00	BNY	MLCO
NTRD	REPO	09/16/03	58778	REPO FHLMC 3.25 11-15-04	0.99000	09/17/03	47,914,000.00	47,914,000.00	0.00	BNY	MLCO

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NTRD	REPO	09/16/03	58779	REPO FHLMC D/N 12-18-03	0.95000	09/17/03	48,889,000.00	48,889,000.00	0.00	BNY	BA
NTRD	REPO	09/16/03	58780	REPO FHLMC D/N 12-18-03	0.95000	09/17/03	48,889,000.00	48,889,000.00	0.00	BNY	BA
NTRD	REPO	09/16/03	58781	REPO FHLMC D/N 12-18-03	0.95000	09/17/03	4,889,000.00	4,889,000.00	0.00	BNY	BA
NTRD	REPO	09/19/03	58823	REPO FNMA D/N 01-09-04	0.93000	09/22/03	48,835,000.00	48,835,000.00	0.00	BNY	MLCO
NTRD	REPO	09/19/03	58824	REPO FNMA D/N 01-09-04	0.93000	09/22/03	31,165,000.00	31,165,000.00	0.00	BNY	MLCO
NTRD	REPO	09/19/03	58825	REPO FNMA 1.875 12-15-04	0.90000	09/22/03	15,562,000.00	15,562,000.00	0.00	BNY	BA
NTRD	REPO	09/25/03	58869	REPO FNMA 4.25 07-15-07	1.03000	09/26/03	51,960,000.00	51,960,000.00	0.00	BNY	MLCO
NTRD	REPO	09/25/03	58870	REPO FNMA 4.25 07-15-07	1.03000	09/26/03	20,040,000.00	20,040,000.00	0.00	BNY	MLCO
NTRD	REPO	09/25/03	58871	REPO FHLB 5.375 01-05-04	1.03000	09/26/03	50,184,000.00	50,184,000.00	0.00	BNY	MLCO
NTRD	REPO	09/25/03	58872	REPO FNMA 6.87 10-06-05	1.03000	09/26/03	50,675,000.00	50,675,000.00	0.00	BNY	MLCO
NTRD	REPO	09/25/03	58873	REPO FNMA 7.125 02-15-05	1.03000	09/26/03	49,141,000.00	49,141,000.00	0.00	BNY	MLCO
NTRD	REPO	09/29/03	58907	REPO FHLB 2.125 12-15-04	1.07000	09/30/03	49,817,000.00	49,817,000.00	0.00	BNY	MLCO
NTRD	REPO	09/29/03	58908	REPO FHLB 3.10 12-20-06	1.07000	09/30/03	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	09/29/03	58909	REPO FNMA 4.25 07-15-07	1.07000	09/30/03	52,023,000.00	52,023,000.00	0.00	BNY	MLCO
NTRD	REPO	09/29/03	58910	REPO FHLB 3.50 11-15-07	1.07000	09/30/03	50,675,000.00	50,675,000.00	0.00	BNY	MLCO
NTRD	REPO	09/29/03	58911	REPO FHLB 2.375 02-15-06	1.07000	09/30/03	48,465,000.00	48,465,000.00	0.00	BNY	MLCO
REPO Total							2,087,427,000.00	2,087,427,000.00	0.00		
NTRD	YANK1	09/04/03	58649	ROYAL BK OF SCOTLAND PLC NY CD	1.08000	12/17/03	25,000,000.00	24,999,983.67	5,250.00	BNY	INGF
NTRD	YANK1	09/04/03	58650	SVENSKA HANDELSBANKEN NY CD	1.07000	11/10/03	50,000,000.00	50,000,928.72	0.00	BNY	RED
NTRD	YANK1	09/05/03	58668	BK OF MONTREAL CHICAGO CD	1.06000	12/17/03	50,000,000.00	50,001,426.27	0.00	BNY	RED
NTRD	YANK1	09/10/03	58725	ROYAL BK OF SCOTLAND PLC NY CD	1.06500	12/10/03	50,000,000.00	50,000,630.26	0.00	BNY	GS
NTRD	YANK1	09/17/03	58783	CIBC NY CD	1.07500	12/16/03	50,000,000.00	50,000,619.35	1,493.06	BNY	GS
NTRD	YANK1	09/17/03	58793	ROYAL BK OF SCOTLAND PLC NY CD	1.07000	12/17/03	50,000,000.00	50,001,252.57	2,972.22	BNY	INGF
NTRD	YANK1	09/26/03	58890	LLOYDS BK PLC NY CD	1.05000	11/26/03	50,000,000.00	50,000,845.73	0.00	BNY	ING
NTRD	YANK1	09/26/03	58891	SVENSKA HANDELSBANKEN NY CD	1.06000	12/01/03	50,000,000.00	50,000,457.45	0.00	BNY	RED
YANK1 Total							375,000,000.00	375,006,144.02	9,715.28		
PSI-NTRD Total							12,336,794,953.90	12,334,956,886.94	854,602.77		

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BLPSI	TBIL	09/18/03	58766	UST BILL .995	0.99500	03/18/04	500,000.00	497,484.86	0.00	BNY	JPM
	TBIL Total						500,000.00	497,484.86	0.00		
BLPSI Total							500,000.00	497,484.86	0.00		
SANIT	FHLB	09/09/03	58459	FHLB 4.15 (CALLABLE)	4.15000	09/09/08	50,000,000.00	50,000,000.00	0.00	BNY	GCMi
SANIT	FHLB	09/09/03	58460	FHLB 4.15 (CALLABLE)	4.15000	09/09/08	33,550,000.00	33,550,000.00	0.00	BNY	GCMi
	FHLB Total						83,550,000.00	83,550,000.00	0.00		
SANIT	FNMA	09/30/03	58660	FNMA 4.45 (CALLABLE)	4.45000	09/30/08	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
SANIT	FNMA	09/30/03	58661	FNMA 4.45 (CALLABLE)	4.45000	09/30/08	4,000,000.00	4,000,000.00	0.00	BNY	FTSC
	FNMA Total						54,000,000.00	54,000,000.00	0.00		
SANIT Total							137,550,000.00	137,550,000.00	0.00		
SCP61	FHLB	09/09/03	58440	FHLB 2.15 (CALLABLE)	2.15000	09/09/05	5,000,000.00	4,999,750.00	0.00	BNY	RED
	FHLB Total						5,000,000.00	4,999,750.00	0.00		
SCP61 Total							5,000,000.00	4,999,750.00	0.00		
SCP6F	FHLB	09/17/03	58462	FHLB 2.65 (CALLABLE)	2.65000	03/17/06	2,500,000.00	2,500,000.00	0.00	BNY	FTSC
	FHLB Total						2,500,000.00	2,500,000.00	0.00		
SCP6F Total							2,500,000.00	2,500,000.00	0.00		
SCU5F	FHLB	09/17/03	58461	FHLB 2.65 (CALLABLE)	2.65000	03/17/06	2,500,000.00	2,500,000.00	0.00	BNY	FTSC
	FHLB Total						2,500,000.00	2,500,000.00	0.00		
SCU5F Total							2,500,000.00	2,500,000.00	0.00		
SPI Total							148,050,000.00	148,047,234.86	0.00		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
09/17/03	NTRD	55904	FHLB 1.42 (CALLABLE)	Call	100.00000	37,000,000.00	37,000,000.00	0.00	37,000,000.00	0.00
09/19/03	NTRD	56325	FHLB 1.29 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	3.10
		FHLB Total				87,000,000.00	87,000,000.00	0.00	87,000,000.00	3.10
09/03/03	NTRD	55873	FHLMC 3.15 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	-335,903.87
09/03/03	NTRD	55874	FHLMC 3.15 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	-335,903.87
09/04/03	NTRD	53279	FHLMC 3.00 (CALLABLE)	Call	100.00000	40,000,000.00	40,000,000.00	0.00	40,000,000.00	4,789.47
09/28/03	NTRD	55981	FHLMC 1.60 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
		FHLMC Total				190,000,000.00	190,000,000.00	0.00	190,000,000.00	-667,018.27
09/01/03	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	41,028.75	41,003.11	0.00	41,003.11	-21.14
		FHLMC PARTICIPATION CERTIF Total				41,028.75	41,003.11	0.00	41,003.11	-21.14
09/24/03	NTRD	55982	FHLMC 2.15 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
		MCPN-FHLMC Total				50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
09/15/03	NTRD	55213	SLMA 1.70 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
09/15/03	NTRD	55214	SLMA 1.70 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
09/15/03	NTRD	55215	SLMA 1.70 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
		MCPN-SLMA Total				125,000,000.00	125,000,000.00	0.00	125,000,000.00	0.00
09/05/03	NTRD	58640	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,391,953.00	1,391,953.00	0.00	1,391,953.00	0.00
09/10/03	NTRD	58716	GOLDMAN SACHS MMF	Withdrawal	100.00000	24,454,500.00	24,454,500.00	0.00	24,454,500.00	0.00
09/30/03	NTRD	58917	GOLDMAN SACHS MMF	Withdrawal	100.00000	3,611,691.00	3,611,691.00	0.00	3,611,691.00	0.00
		GOLDMAN SACHS MMF Total				29,458,144.00	29,458,144.00	0.00	29,458,144.00	0.00
		PSI-NTRD Total				481,499,172.75	481,499,147.11	0.00	481,499,147.11	-667,036.31

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
09/02/03	GF	2581	FLYING TRIANGLE LOAN	Call	100.0000	984.63	984.63	779.66	1,764.29	0.00
09/02/03	GF	3187	FLYING TRIANGLE LOAN	Call	100.0000	321.34	321.34	292.66	614.00	0.00
09/02/03	GF	3463	FLYING TRIANGLE LOAN	Call	100.0000	1,300.89	1,300.89	1,050.42	2,351.31	0.00
09/02/03	GF	14688	FLYING TRIANGLE 1ST	Call	100.0000	2,279.01	2,279.01	719.47	2,998.48	0.00
09/02/03	GF	15858	FLYING TRIANGLE 1ST	Call	100.0000	302.90	302.90	199.15	502.05	0.00
09/02/03	GF	17795	FLYING TRIANGLE 1ST	Call	100.0000	418.76	418.76	350.85	769.61	0.00
09/04/03	GF	14004	FLYING TRIANGLE 1ST	Call	100.0000	468.44	468.44	271.97	740.41	0.00
09/05/03	GF	15247	FLYING TRIANGLE 1ST	Call	100.0000	81,647.10	81,647.10	44.74	81,691.84	0.00
09/11/03	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	542.27	542.27	906.94	1,449.21	0.00
FLYING TRIANGLE Total						88,265.34	88,265.34	4,615.86	92,881.20	0.00
09/03/03	GF	2538	ABALONE COVE LOAN	Call	100.0000	1,199.89	1,199.89	133.69	1,333.58	0.00
ABALONE COVE Total						1,199.89	1,199.89	133.69	1,333.58	0.00
GF Total						89,465.23	89,465.23	4,749.55	94,214.78	0.00
09/29/03	SANIT	58459	FHLB 4.15 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	115,277.78	50,115,277.78	0.00
09/29/03	SANIT	58460	FHLB 4.15 (CALLABLE)	Sell	100.0000	33,185,000.00	33,185,000.00	76,509.86	33,261,509.86	0.00
FHLB Total						83,185,000.00	83,185,000.00	191,787.64	83,376,787.64	0.00
09/29/03	SANIT	58294	FNMA 4.41 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	208,250.00	50,208,250.00	0.00
09/29/03	SANIT	58295	FNMA 4.41 (CALLABLE)	Sell	100.0000	9,728,000.00	9,728,000.00	40,517.12	9,768,517.12	0.00
FNMA Total						59,728,000.00	59,728,000.00	248,767.12	59,976,767.12	0.00
SANIT Total						142,913,000.00	142,913,000.00	440,554.76	143,353,554.76	0.00
SPI Total						143,002,465.23	143,002,465.23	445,304.31	143,447,769.54	0.00

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Comparison of Investment Cost to Market Value by Maturity
As of September 30, 2003
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SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,385,009,036.11	1,384,808,919.29	(200,116.82)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	49,972,819.45	49,970,300.00	(2,519.45)	0.00	0.00	0.00
Commercial Paper	3,116,197,288.48	3,116,039,604.19	(157,684.29)	0.00	0.00	0.00
Governments	2,772,969,051.32	2,779,999,400.00	7,030,348.68	288,803,873.79	289,528,875.39	725,001.60
Agencies	6,458,969,473.57	6,468,215,900.09	9,246,426.52	1,181,016,670.94	1,185,278,439.73	4,261,768.79
Municipals	30,298,280.12	30,298,280.12	0.00	5,545,554.30	5,548,700.16	3,145.86
Corp. & Deposit Notes	292,241,168.85	291,680,506.50	(560,662.35)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,361,383.32	63,361,383.32	0.00
TOTAL	<u>\$14,105,657,117.90</u>	<u>\$14,121,012,910.19</u>	<u>\$15,355,792.29</u>	<u>\$1,538,727,482.35</u>	<u>\$1,543,717,398.60</u>	<u>\$4,989,916.25</u>

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.22% of the PSI portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
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Security ID	Security Description	Calculated Market Price
57864	CHASE MANHATTAN BK USA FRN	99.95000000
57865	CHASE MANHATTAN BK USA FRN	99.95000000
58446	CITIGROUP GLOBAL MKT HLDGS	99.99388889
58622	VARIABLE FUNDING CAP CORP	99.99083333
58809	CARGILL INC CP	99.97861111
58853	VARIABLE FDG CAPITAL CORP	99.97555556
58742	AMEX CREDIT CORP CP	99.99961125
58753	AMEX CREDIT CORP CP	99.99961126
58852	AMERICAN GEN FINANCE CORP	99.99961140
58728	AMEX CREDIT CORP CP	99.99941712
58750	AMERICAN GEN FINANCE CORP	99.99958392
58751	AIG FUNDING INC CP	99.99941715
58500	AIG FUNDING INC CP	99.99883636
58807	AMEX CREDIT CORP CP	99.99844954
58740	AIG FUNDING INC CP	99.99806327
58794	AMEX CREDIT CORP CP	99.99806361
58796	AMERICAN GEN FINANCE CORP	99.99768316
58797	AMEX CREDIT CORP CP	99.99710202
58812	AMEX CREDIT CORP CP	99.99710208
58833	AMEX CREDIT CORP CP	99.99668550
58843	AMEX CREDIT CORP CP	99.99668559
58859	AMEX CREDIT CORP CP	99.99557344
58866	AMEX CREDIT CORP CP	99.99481327
56920	CIBC NY FRCD	99.95000000
58481	FHLB FRN (CALLABLE)	99.50000000
58577	FHLB (CALLABLE)	99.50000000
58314	WELLS FARGO BK NA CD	99.99930323
58638	WELLS FARGO BK NA CD	99.99948538
58798	BK OF AMERICA NA CD	99.98438893
57872	DEUTSCHE BK AG NY CD	99.99965845
58597	SVENSKA HANDELSBANKEN NY C	99.99974700
58325	BK OF NOVA SCOTIA PORTLAND	99.99860553
58337	CS FIRST BOSTON NY CD	99.99798904
58552	LLOYDS TSB BK PLC NY CD	99.99787353
58564	BARCLAYS BK PLC NY CD	99.99741246
58345	CIBC NY CD	99.99525489
58650	SVENSKA HANDELSBANKEN NY C	99.99649092
58385	ROYAL BK OF SCOTLAND PLC N	99.99492792
58490	ROYAL BK OF SCOTLAND PLC N	99.99492792
57978	TORONTO DOMINION BK NY CD	99.99279963
58487	ROYAL BK OF SCOTLAND PLC N	99.99260416
58890	LLOYDS BK PLC NY CD	99.99207681
58548	RABOBANK NEDERLAND NY CD	99.99465764
58563	LLOYDS TSB BK PLC NY CD	99.99379902
58891	SVENSKA HANDELSBANKEN NY C	99.99310187
58725	ROYAL BK OF SCOTLAND PLC N	99.98904628
58783	CIBC NY CD	99.99029809
58649	ROYAL BK OF SCOTLAND PLC N	99.99111466

Los Angeles County Treasurer
Market Pricing Exceptions
As of 9/30/2003
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Security ID	Security Description	Calculated Market Price
58668	BK OF MONTREAL CHICAGO CD	99.98685327
58793	ROYAL BK OF SCOTLAND PLC N	99.98908496
58488	TORONTO DOMINION BK NY CD	99.98716023
57597	DEUTSCHE BK AG NY CD (CALL	99.88718419

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	58818	BK OF AMERICA NA BA	1.03000	10/20/03	50,000,000.00	49,972,819.45	49,970,300.00
		BA Total					50,000,000.00	49,972,819.45	49,970,300.00
PSI	NTRD	BAN	54350	LACCAL BANS	1.44000	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	57259	LACCAL BANS	1.44000	06/30/05	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	CDFM	57864	CHASE MANHATTAN BK USA FRM	1.08000	07/07/04	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CDFM	57865	CHASE MANHATTAN BK USA FRM	1.08000	07/07/04	35,000,000.00	35,000,000.00	34,982,500.00
		CDFM Total					85,000,000.00	85,000,000.00	84,957,500.00
PSI	NTRD	CNFL	53970	DEUTSCHE BK FINANCIAL FRN	1.19000	12/12/03	30,000,000.00	30,002,264.35	30,005,100.00
		CNFL Total					30,000,000.00	30,002,264.35	30,005,100.00
PSI	NTRD	CNFM	49574	CITIGROUP INC FRN	1.35000	03/09/04	37,222,000.00	37,235,174.33	37,259,222.00
PSI	NTRD	CNFM	51159	GECC FRN	1.26500	03/15/05	25,000,000.00	25,003,730.17	25,021,250.00
		CNFM Total					62,222,000.00	62,238,904.50	62,280,472.00
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	15,277,682.84	15,277,682.84	15,277,682.84
PSI	NTRD	COP1	58328	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	380.68	380.68	380.68
PSI	NTRD	COP1	58344	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	318.47	318.47	318.47
PSI	NTRD	COP1	58369	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,360.01	1,360.01	1,360.01
PSI	NTRD	COP1	58384	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,022.06	1,022.06	1,022.06
PSI	NTRD	COP1	58425	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	357.01	357.01	357.01
PSI	NTRD	COP1	58439	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,664.94	1,664.94	1,664.94
PSI	NTRD	COP1	58457	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	746.67	746.67	746.67
PSI	NTRD	COP1	58480	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	178.24	178.24	178.24
PSI	NTRD	COP1	58499	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,789.12	1,789.12	1,789.12
PSI	NTRD	COP1	58522	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,970.18	1,970.18	1,970.18
PSI	NTRD	COP1	58614	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	454.39	454.39	454.39
PSI	NTRD	COP1	58632	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	794.94	794.94	794.94
PSI	NTRD	COP1	58667	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,575.60	1,575.60	1,575.60
PSI	NTRD	COP1	58698	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,944.70	1,944.70	1,944.70
PSI	NTRD	COP1	58714	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	272.71	272.71	272.71
PSI	NTRD	COP1	58731	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	305.62	305.62	305.62
PSI	NTRD	COP1	58754	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,196.02	1,196.02	1,196.02
PSI	NTRD	COP1	58842	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	120.21	120.21	120.21
PSI	NTRD	COP1	58860	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,085.02	1,085.02	1,085.02
PSI	NTRD	COP1	58865	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	375.68	375.68	375.68
PSI	NTRD	COP1	58898	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	140.88	140.88	140.88
PSI	NTRD	COP1	58916	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,142.82	1,142.82	1,142.82
PSI	NTRD	COP1	58934	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,401.31	1,401.31	1,401.31
		COP Total					15,298,280.12	15,298,280.12	15,298,280.12

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	58142	SHEFFIELD RECEIVABLES CORP CP	1.04000	10/23/03	24,750,000.00	24,734,270.00	24,732,823.50
PSI	NTRD	CPD	58205	JP MORGAN CHASE & CO CP	1.04000	10/30/03	50,000,000.00	49,958,111.11	49,955,450.00
PSI	NTRD	CPD	58241	ING AMERICA INS HLDGS INC CP	1.06000	11/06/03	50,000,000.00	49,947,000.00	49,946,850.00
PSI	NTRD	CPD	58322	ING AMERICA INS HLDGS INC CP	1.08000	11/24/03	30,000,000.00	29,951,400.00	29,952,360.00
PSI	NTRD	CPD	58338	CARGILL INC CP	1.06000	11/04/03	46,500,000.00	46,453,448.33	46,450,989.00
PSI	NTRD	CPD	58351	JP MORGAN CHASE & CO CP	1.06000	11/06/03	50,000,000.00	49,947,000.00	49,946,850.00
PSI	NTRD	CPD	58433	ING AMERICA INS HLDGS INC CP	1.08000	11/12/03	20,000,000.00	19,974,800.00	19,975,260.00
PSI	NTRD	CPD	58446	CITIGROUP GLOBAL MKT HLDGS CP	1.06000	10/02/03	50,000,000.00	49,998,527.78	49,996,944.00
PSI	NTRD	CPD	58451	PFIZER INC CP	1.02000	10/10/03	50,000,000.00	49,987,250.00	49,983,550.00
PSI	NTRD	CPD	58473	HOUSEHOLD FINANCE CORP CP	1.07000	10/20/03	50,000,000.00	49,971,763.89	49,968,050.00
PSI	NTRD	CPD	58475	PFIZER INC CP	1.02000	10/03/03	21,300,000.00	21,298,793.00	21,297,167.10
PSI	NTRD	CPD	58476	PFIZER INC CP	1.02000	10/10/03	20,350,000.00	20,344,810.75	20,343,304.85
PSI	NTRD	CPD	58532	PFIZER INC CP	1.02000	10/20/03	50,000,000.00	49,973,083.33	49,969,500.00
PSI	NTRD	CPD	58594	PFIZER INC CP	1.02000	10/22/03	50,000,000.00	49,970,250.00	49,966,700.00
PSI	NTRD	CPD	58595	TORONTO DOMINION HLDGS INC CP	1.07000	12/22/03	25,000,000.00	24,939,069.44	24,938,350.00
PSI	NTRD	CPD	58600	ABN AMRO NA FINANCE INC CP	1.06000	12/03/03	50,000,000.00	49,907,250.00	49,907,000.00
PSI	NTRD	CPD	58622	VARIABLE FUNDING CAP CORP CP	1.06000	10/03/03	25,000,000.00	24,998,527.78	24,997,708.25
PSI	NTRD	CPD	58623	SHEFFIELD RECEIVABLES CORP CP	1.07000	10/09/03	50,000,000.00	49,988,111.11	49,984,950.00
PSI	NTRD	CPD	58641	VARIABLE FUNDING CAP CORP CP	1.06000	10/06/03	50,000,000.00	49,992,638.89	49,988,650.00
PSI	NTRD	CPD	58648	SHEFFIELD RECEIVABLES CORP CP	1.06000	10/01/03	50,000,000.00	50,000,000.00	49,996,150.00
PSI	NTRD	CPD	58679	VARIABLE FUNDING CAP CORP CP	1.05000	10/08/03	50,000,000.00	49,989,791.67	49,985,750.00
PSI	NTRD	CPD	58704	TORONTO DOMINION HLDGS INC CP	1.06000	12/22/03	25,000,000.00	24,939,638.89	24,938,350.00
PSI	NTRD	CPD	58705	VARIABLE FUNDING CAP CORP CP	1.05000	10/09/03	50,000,000.00	49,988,333.33	49,984,250.00
PSI	NTRD	CPD	58706	CITIGROUP GLOBAL MKT HLDGS CP	1.04000	10/06/03	50,000,000.00	49,992,777.78	49,989,150.00
PSI	NTRD	CPD	58718	CITIGROUP GLOBAL MKT HLDGS CP	1.04000	10/10/03	50,000,000.00	49,987,000.00	49,983,550.00
PSI	NTRD	CPD	58719	PREF RECEIVABLES FDG CORP CP	1.05000	10/07/03	18,000,000.00	17,996,850.00	17,995,392.00
PSI	NTRD	CPD	58738	CITIGROUP GLOBAL MKT HLDGS CP	1.03000	10/02/03	22,000,000.00	21,999,370.56	21,997,690.00
PSI	NTRD	CPD	58744	BEAR STEARNS CO INC CP	1.04000	10/02/03	50,000,000.00	49,998,555.56	49,994,550.00
PSI	NTRD	CPD	58748	VARIABLE FUNDING CAP CORP CP	1.05000	10/14/03	50,000,000.00	49,981,041.67	49,976,900.00
PSI	NTRD	CPD	58767	CITIGROUP GLOBAL MKT HLDGS CP	1.06000	11/17/03	50,000,000.00	49,930,805.55	49,930,850.00
PSI	NTRD	CPD	58768	PREF RECEIVABLES FDG CORP CP	1.05000	10/16/03	25,000,000.00	24,989,062.50	24,986,975.00
PSI	NTRD	CPD	58769	SHEFFIELD RECEIVABLES CORP CP	1.06000	11/17/03	20,833,000.00	20,804,169.44	20,804,187.96
PSI	NTRD	CPD	58785	PREF RECEIVABLES FDG CORP CP	1.05000	10/17/03	45,640,000.00	45,618,701.33	45,614,898.00
PSI	NTRD	CPD	58786	BEAR STEARNS CO INC CP	1.03000	10/02/03	50,000,000.00	49,998,569.44	49,994,550.00
PSI	NTRD	CPD	58801	BEAR STEARNS CO INC CP	1.02000	10/01/03	50,000,000.00	50,000,000.00	49,996,050.00
PSI	NTRD	CPD	58808	CARGILL INC CP	1.02000	11/04/03	21,263,000.00	21,242,516.64	21,240,588.80
PSI	NTRD	CPD	58809	CARGILL INC CP	1.02000	10/07/03	18,900,000.00	18,896,787.00	18,895,957.48
PSI	NTRD	CPD	58819	BEAR STEARNS CO INC CP	1.06000	12/01/03	50,000,000.00	49,910,194.45	49,905,900.00
PSI	NTRD	CPD	58830	SHEFFIELD RECEIVABLES CORP CP	1.05000	10/21/03	50,000,000.00	49,970,833.33	49,968,100.00
PSI	NTRD	CPD	58836	PREF RECEIVABLES FDG CORP CP	1.05000	10/27/03	33,511,000.00	33,485,587.49	33,485,632.17
PSI	NTRD	CPD	58837	SHEFFIELD RECEIVABLES CORP CP	1.05000	10/20/03	50,000,000.00	49,972,291.67	49,969,500.00
PSI	NTRD	CPD	58838	CITIGROUP GLOBAL MKT HLDGS CP	1.05000	10/07/03	15,000,000.00	14,997,375.00	14,996,325.00
PSI	NTRD	CPD	58853	VARIABLE FUNDING CAP CORP CP	1.05000	10/08/03	50,000,000.00	49,989,791.66	49,987,777.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	58854	PREF RECEIVABLES FDG CORP CP	1.05000	10/30/03	17,000,000.00	16,985,620.83	16,984,122.00
PSI	NTRD	CPD	58862	PREF RECEIVABLES FDG CORP CP	1.06000	10/31/03	22,858,000.00	22,837,808.77	22,835,964.89
PSI	NTRD	CPD	58863	PREF RECEIVABLES FDG CORP CP	1.05000	10/31/03	50,000,000.00	49,956,250.00	49,951,800.00
PSI	NTRD	CPD	58864	VARIABLE FUNDING CAP CORP CP	1.06000	10/22/03	50,000,000.00	49,969,083.33	49,965,100.00
PSI	NTRD	CPD	58881	TORONTO DOMINION HLDGS INC CP	1.05000	10/17/03	25,000,000.00	24,988,333.33	24,986,850.00
PSI	NTRD	CPD	58882	MORGAN STANLEY CP	1.07000	11/07/03	50,000,000.00	49,945,013.89	49,942,750.00
PSI	NTRD	CPD	58883	MORGAN STANLEY CP	1.07000	11/12/03	50,000,000.00	49,937,583.34	49,935,150.00
PSI	NTRD	CPD	58885	PREF RECEIVABLE FDG CORP CP	1.06000	10/29/03	50,000,000.00	49,958,777.78	49,954,800.00
PSI	NTRD	CPD	58886	SHEFFIELD RECEIVABLES CORP CP	1.06000	10/22/03	41,780,000.00	41,754,166.03	41,752,174.52
PSI	NTRD	CPD	58889	PREF RECEIVABLES FDG CORP CP	1.07000	11/03/03	37,000,000.00	36,963,709.17	36,962,112.00
PSI	NTRD	CPD	58892	PFIZER INC CP	1.03000	11/19/03	50,000,000.00	49,929,902.78	49,927,950.00
PSI	NTRD	CPD	58893	PFIZER INC CP	1.03000	11/19/03	9,000,000.00	8,987,382.50	8,987,031.00
PSI	NTRD	CPD	58897	SHEFFIELD RECEIVABLES CORP CP	1.06000	10/28/03	19,308,000.00	19,292,650.14	19,291,897.13
PSI	NTRD	CPD	58906	SHEFFIELD RECEIVABLES CORP CP	1.12000	10/01/03	43,000,000.00	43,000,000.00	42,996,689.00
PSI	NTRD	CPD	58915	PREF RECEIVABLES FDG CORP CP	1.06000	11/06/03	26,122,000.00	26,094,310.68	26,092,873.97
PSI	NTRD	CPD	58918	SHEFFIELD RECEIVABLES CORP CP	1.07000	11/05/03	50,000,000.00	49,947,986.11	49,949,700.00
PSI	NTRD	CPD	58919	UBS FINANCE (DELAWARE)INC CP	1.11000	10/01/03	50,000,000.00	50,000,000.00	49,996,150.00
PSI	NTRD	CPD	58920	UBS FINANCE (DELAWARE)INC CP	1.11000	10/01/03	50,000,000.00	50,000,000.00	49,996,150.00
PSI	NTRD	CPD	58921	UBS FINANCE (DELAWARE)INC CP	1.11000	10/01/03	50,000,000.00	50,000,000.00	49,996,150.00
PSI	NTRD	CPD	58922	UBS FINANCE (DELAWARE)INC CP	1.11000	10/01/03	50,000,000.00	50,000,000.00	49,996,150.00
PSI	NTRD	CPD	58923	UBS FINANCE (DELAWARE)INC CP	1.11000	10/01/03	50,000,000.00	50,000,000.00	49,996,150.00
PSI	NTRD	CPD	58924	PREF RECEIVABLES FDG CORP CP	1.06000	11/05/03	40,286,000.00	40,244,483.04	40,242,329.98
PSI	NTRD	CPD	58928	PREF RECEIVABLES FDG CORP CP	1.05000	11/10/03	18,125,000.00	18,103,854.17	18,102,597.50
PSI	NTRD	CPD	58929	CITIGROUP GLOBAL MKT HLDGS CP	1.06000	10/17/03	25,000,000.00	24,988,222.22	24,987,486.11
PSI	NTRD	CPD	58930	MERRILL LYNCH & CO CP	1.08000	10/01/03	50,000,000.00	50,000,000.00	49,997,550.00
PSI	NTRD	CPD	58931	MERRILL LYNCH & CO CP	1.08000	10/01/03	8,513,000.00	8,513,000.00	8,512,582.86
CPD Total							2,691,039,000.00	2,689,414,288.48	2,689,261,741.57
PSI	NTRD	CPI	58500	AIG FUNDING INC CP	1.04000	10/07/03	50,000,000.00	50,000,000.00	49,999,418.00
PSI	NTRD	CPI	58728	AMEX CREDIT CORP CP	1.03000	10/03/03	5,590,000.00	5,590,000.00	5,589,967.41
PSI	NTRD	CPI	58740	AIG FUNDING INC CP	1.03000	10/10/03	25,000,000.00	25,000,000.00	24,999,515.75
PSI	NTRD	CPI	58742	AMEX CREDIT CORP CP	1.03000	10/02/03	12,256,000.00	12,256,000.00	12,255,952.32
PSI	NTRD	CPI	58750	AMERICAN GEN FINANCE CORP	1.05000	10/03/03	4,400,000.00	4,400,000.00	4,399,981.65
PSI	NTRD	CPI	58751	AIG FUNDING INC CP	1.03000	10/03/03	25,900,000.00	25,900,000.00	25,899,849.00
PSI	NTRD	CPI	58753	AMEX CREDIT CORP CP	1.03000	10/02/03	3,849,000.00	3,849,000.00	3,848,985.03
PSI	NTRD	CPI	58794	AMEX CREDIT CORP CP	1.03000	10/10/03	26,500,000.00	26,500,000.00	26,499,486.70
PSI	NTRD	CPI	58796	AMERICAN GEN FINANCE CORP	1.04000	10/14/03	25,000,000.00	25,000,000.00	24,999,420.75
PSI	NTRD	CPI	58797	AMEX CREDIT CORP CP	1.03000	10/15/03	18,861,000.00	18,861,000.00	18,860,453.41
PSI	NTRD	CPI	58807	AMEX CREDIT CORP CP	1.03000	10/08/03	8,000,000.00	8,000,000.00	7,999,875.92
PSI	NTRD	CPI	58812	AMEX CREDIT CORP CP	1.03000	10/15/03	4,511,000.00	4,511,000.00	4,510,869.27
PSI	NTRD	CPI	58833	AMEX CREDIT CORP CP	1.02000	10/15/03	5,678,000.00	5,678,000.00	5,677,811.77
PSI	NTRD	CPI	58843	AMEX CREDIT CORP CP	1.02000	10/15/03	35,662,000.00	35,662,000.00	35,660,817.80
PSI	NTRD	CPI	58852	AMERICAN GEN FINANCE CORP	1.03000	10/02/03	35,000,000.00	35,000,000.00	34,999,863.85

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PSI	NTRD	CPI	58859	AMEX CREDIT CORP CP	1.03000	10/23/03	3,600,000.00	3,600,000.00	3,599,840.63
PSI	NTRD	CPI	58866	AMEX CREDIT CORP CP	1.03000	10/27/03	4,755,000.00	4,755,000.00	4,754,753.36
PSI	NTRD	CPI	58926	GE CAPITAL CORP CP	1.10000	10/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	58927	GE CAPITAL CORP CP	1.10000	10/01/03	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	58932	AMERICAN GEN FINANCE CORP	1.05000	10/01/03	8,221,000.00	8,221,000.00	8,221,000.00
PSI	NTRD	CPI	58933	GE CAPITAL CORP CP	1.10000	10/01/03	24,000,000.00	24,000,000.00	24,000,000.00
CPI Total							426,783,000.00	426,783,000.00	426,777,862.62
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,694,000.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,694,000.00
CSSU Total							100,000,000.00	100,000,000.00	99,388,000.00
PSI	NTRD	FCDN	56059	FFCB D/N	1.25000	03/16/04	15,000,000.00	14,913,020.83	14,925,000.00
PSI	NTRD	FCDN	56080	FFCB D/N	1.23500	02/13/04	18,000,000.00	17,916,637.50	17,928,000.00
PSI	NTRD	FCDN	56531	FFCB D/N	1.27000	04/14/04	41,000,000.00	40,716,507.78	40,754,000.00
PSI	NTRD	FCDN	57804	FFCB D/N	1.05000	06/25/04	25,000,000.00	24,804,583.33	24,792,500.00
PSI	NTRD	FCDN	57815	FFCB D/N	1.03000	05/10/04	50,000,000.00	49,682,416.67	49,660,000.00
PSI	NTRD	FCDN	57816	FFCB D/N	1.02000	04/26/04	8,000,000.00	7,952,853.33	7,948,800.00
FCDN Total							157,000,000.00	155,986,019.44	156,008,300.00
PSI	NTRD	FFCB	56050	FFCB 1.57 (CALLABLE)	1.57000	10/07/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	56326	FFCB 1.23	1.23000	04/14/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FFCB	56327	FFCB 1.23	1.23000	04/14/04	5,000,000.00	5,000,000.00	5,001,560.00
PSI	NTRD	FFCB	57038	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FFCB	57039	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FFCB	57153	FFCB 1.30	1.30000	12/10/04	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FFCB	57311	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,984,372.77	49,921,850.00
PSI	NTRD	FFCB	57312	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,990,623.66	29,953,110.00
PSI	NTRD	FFCB	57412	FFCB 1.37 (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,859,350.00
PSI	NTRD	FFCB	57457	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,989,776.87	49,906,250.00
PSI	NTRD	FFCB	57458	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,994,888.43	24,953,125.00
PSI	NTRD	FFCB	57459	FFCB 1.25 (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,508,792.12	24,415,003.36
PSI	NTRD	FFCB	57506	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,572,677.48	10,561,781.25
PSI	NTRD	FFCB	57507	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,397,715.92	10,387,000.00
PSI	NTRD	FFCB	57565	FFCB 1.11 (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,921,850.00
PSI	NTRD	FFCB	57566	FFCB 1.11 (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,921,850.00
PSI	NTRD	FFCB	57567	FFCB 1.11 (CALLABLE)	1.11000	10/01/04	5,000,000.00	5,000,000.00	4,992,185.00
PSI	NTRD	FFCB	57568	FFCB 1.20 (CALLABLE)	1.20000	01/07/05	50,000,000.00	50,000,000.00	49,890,600.00
PSI	NTRD	FFCB	57875	FFCB 1.00	1.00000	09/27/04	24,450,000.00	24,410,449.96	24,388,875.00
PSI	NTRD	FFCB	58226	FFCB 1.25 (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,949,918.86	24,953,125.00
PSI	NTRD	FFCB	58227	FFCB 1.45 (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,862,418.24	17,946,905.08
PSI	NTRD	FFCB	58400	FFCB 1.67 (CALLABLE)	1.67000	02/25/05	13,000,000.00	13,000,000.00	13,008,125.00
PSI	NTRD	FFCB	58463	FFCB 3.05 (CALLABLE)	3.05000	08/25/06	41,560,000.00	41,549,960.76	42,183,400.00

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PSI	NTRD	FFCB	58620	FFCB 2.42 (CALLALBE)	2.42000	09/23/05	50,000,000.00	50,000,000.00	50,312,500.00
PSI	NTRD	FFCB	58639	FFCB 3.14 (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,231,718.42	13,462,469.95
PSI	NTRD	FFCB	58657	FFCB 3.15 (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	6,482,578.13
PSI	NTRD	FFCB	58658	FFCB 3.20 (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,288,108.06	22,715,684.36
PSI	NTRD	FFCB	58715	FFCB 1.30 (CALLABLE)	1.30000	09/22/04	23,500,000.00	23,500,000.00	23,492,644.50
PSI	NTRD	FFCB	58717	FFCB 2.49 (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,545,871.88
PSI	NTRD	FFCB	58743	FFCB 1.96 (CALLALBE)	1.96000	09/22/05	25,000,000.00	24,980,493.16	25,156,250.00
PSI	NTRD	FFCB	58782	FFCB 2.08 (CALLABLE)	2.08000	09/22/05	15,000,000.00	14,992,592.34	15,032,805.00
PSI	NTRD	FFCB	58799	FFCB 1.99 (CALLABLE)	1.99000	09/23/05	8,350,000.00	8,347,419.19	8,383,917.70
PSI	NTRD	FFCB	58820	FFCB 2.10	2.10000	02/06/06	7,250,000.00	7,229,890.31	7,268,125.00
PSI	NTRD	FFCB	58826	FFCB 3.30	3.30000	12/26/06	9,385,000.00	9,395,187.27	9,431,925.00
PSI	NTRD	FFCB	58835	FFCB 2.75	2.75000	09/22/06	39,950,000.00	39,850,854.68	40,411,901.90
FFCB Total							1,013,265,000.00	1,012,837,858.50	1,014,878,168.11
PSI	NTRD	FHLB	49254	FHLB 3.77 (CALLABLE)	3.77000	04/15/04	17,240,000.00	17,241,162.47	17,482,428.88
PSI	NTRD	FHLB	49592	FHLB 3.00 (CALLABLE)	3.00000	11/20/03	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FHLB	49593	FHLB 3.00 (CALLABLE)	3.00000	12/26/03	39,000,000.00	38,999,161.50	39,170,625.00
PSI	NTRD	FHLB	49672	FHLB 2.875	2.87500	11/28/03	7,500,000.00	7,499,906.89	7,521,090.00
PSI	NTRD	FHLB	49685	FHLB 3.50 (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,494,898.27	27,145,937.50
PSI	NTRD	FHLB	49686	FHLB 3.00 (CALLABLE)	3.00000	05/28/04	50,000,000.00	50,000,000.00	50,593,750.00
PSI	NTRD	FHLB	49707	FHLB 3.39 (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	51,171,850.00
PSI	NTRD	FHLB	49726	FHLB 2.50	2.50000	11/14/03	20,000,000.00	19,996,499.31	20,031,240.00
PSI	NTRD	FHLB	55905	FHLB 1.345 (CALLABLE)	1.34500	10/01/04	25,000,000.00	24,984,375.00	25,000,000.00
PSI	NTRD	FHLB	55906	FHLB 1.345 (CALLABLE)	1.34500	10/01/04	26,450,000.00	26,433,468.75	26,450,000.00
PSI	NTRD	FHLB	55907	FHLB 1.395 (CALLABLE)	1.39500	10/01/04	50,000,000.00	49,976,562.50	50,000,000.00
PSI	NTRD	FHLB	55916	FHLB 1.42 (CALLABLE)	1.42000	10/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	56677	FHLB 2.17	2.17000	05/12/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FHLB	56930	FHLB 3.375	3.37500	11/15/04	50,000,000.00	51,058,747.76	51,125,000.00
PSI	NTRD	FHLB	57095	FHLB 4.875	4.87500	04/16/04	50,000,000.00	50,989,702.70	51,000,000.00
PSI	NTRD	FHLB	57151	FHLB 3.625	3.62500	10/15/04	50,000,000.00	51,227,207.03	51,218,750.00
PSI	NTRD	FHLB	57410	FHLB 4.125	4.12500	11/15/04	50,000,000.00	51,653,233.75	51,546,850.00
PSI	NTRD	FHLB	57411	FHLB 4.125	4.12500	11/15/04	10,000,000.00	10,330,646.75	10,309,370.00
PSI	NTRD	FHLB	57480	FHLB 1.20	1.20000	03/23/05	24,000,000.00	23,989,877.93	23,902,488.00
PSI	NTRD	FHLB	58420	FHLB 1.35	1.35000	08/25/04	50,000,000.00	49,992,044.67	50,046,850.00
PSI	NTRD	FHLB	58482	FHLB 2.00 (CALLABLE)	2.00000	06/10/05	50,000,000.00	50,000,000.00	50,078,100.00
PSI	NTRD	FHLB	58617	FHLB 2.125	2.12500	12/15/04	50,000,000.00	50,305,597.01	50,484,350.00
PSI	NTRD	FHLB	58899	FHLB 1.30 (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,925,308.01	49,921,850.00
FHLB Total							895,690,000.00	901,098,400.30	904,388,029.38
PSI	NTRD	FHLM	49207	FHLMC 3.50 (CALLABLE)	3.50000	10/10/03	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	FHLM	49375	FHLMC 3.18 (CALLABLE)	3.18000	10/24/03	50,000,000.00	49,998,030.82	50,066,500.00
PSI	NTRD	FHLM	50844	FHLMC 3.18 (CALLABLE)	3.18000	10/24/03	9,000,000.00	9,000,000.00	9,011,970.00
PSI	NTRD	FHLM	56055	FHLMC 1.78 (CALLABLE)	1.78000	01/07/05	50,000,000.00	50,000,000.00	50,005,500.00

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PSI	NTRD	FHLM	56467	FHLMC 2.00 (CALLABLE)	2.00000	04/15/05	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FHLM	56468	FHLMC 2.00 (CALLABLE)	2.00000	04/15/05	11,000,000.00	11,000,000.00	11,003,432.00
PSI	NTRD	FHLM	56469	FHLMC 1.96 (CALLABLE)	1.96000	04/29/05	50,000,000.00	50,000,000.00	50,029,500.00
PSI	NTRD	FHLM	56527	FHLMC 2.125 (CALLABLE)	2.12500	04/28/05	50,000,000.00	49,996,067.03	50,031,250.00
PSI	NTRD	FHLM	56986	FHLMC 2.10 (CALLABLE)	2.10000	11/28/05	50,000,000.00	50,000,000.00	50,067,500.00
PSI	NTRD	FHLM	57013	FHLMC 3.75	3.75000	04/15/04	50,000,000.00	50,673,083.33	50,703,100.00
PSI	NTRD	FHLM	57049	FHLMC 3.75	3.75000	04/15/04	22,490,000.00	22,793,300.67	22,806,254.38
FHLM Total							442,490,000.00	443,460,481.85	443,770,606.38
PSI	NTRD	FHLMD	57133	FHLMC D/N	1.12000	05/20/04	50,000,000.00	49,637,555.55	49,640,000.00
PSI	NTRD	FHLMD	57134	FHLMC D/N	1.12000	05/20/04	50,000,000.00	49,637,555.55	49,640,000.00
PSI	NTRD	FHLMD	57135	FHLMC D/N	1.11500	05/20/04	50,000,000.00	49,639,173.61	49,640,000.00
PSI	NTRD	FHLMD	57152	FHLMC D/N	1.12000	05/20/04	11,200,000.00	11,118,812.44	11,119,360.00
FHLMD Total							161,200,000.00	160,033,097.15	160,039,360.00
PSI	NTRD	FLCQ	56920	CIBC NY FRCD	1.04125	10/30/03	50,000,000.00	49,999,390.67	49,975,000.00
FHLQ Total							50,000,000.00	49,999,390.67	49,975,000.00
PSI	NTRD	FNMA	56466	FNMA 2.00 (CALLABLE)	2.00000	04/08/05	35,250,000.00	35,312,984.26	35,393,185.50
PSI	NTRD	FNMA	56470	FNMA 1.53 (CALLABLE)	1.53000	10/29/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	56528	FNMA 2.16 (CALLABLE)	2.16000	05/05/05	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	FNMA	56721	FNMA 1.62 (CALLABLE)	1.62000	11/05/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	56722	FNMA 1.62 (CALLABLE)	1.62000	11/05/04	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	56985	FNMA 2.07 (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	47,934,843.75
PSI	NTRD	FNMA	57009	FNMA 2.375 (CALLABLE)	2.37500	08/10/05	33,000,000.00	33,150,105.15	33,144,375.00
PSI	NTRD	FNMA	57050	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,619,621.36	50,640,600.00
PSI	NTRD	FNMA	57051	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,619,621.36	50,640,600.00
PSI	NTRD	FNMA	57083	FNMA 3.625	3.62500	04/15/04	5,300,000.00	5,367,925.72	5,369,562.50
PSI	NTRD	FNMA	57084	FNMA 3.625	3.62500	04/15/04	50,000,000.00	50,640,808.66	50,656,250.00
PSI	NTRD	FNMA	58149	FNMA 1.20 (CALLABLE)	1.20000	08/23/04	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FNMA	58386	FNMA 2.75 (CALLABLE)	2.75000	11/14/05	25,000,000.00	25,024,924.15	25,031,250.00
PSI	NTRD	FNMA	58452	FNMA 1.45 (CALLABLE)	1.45000	09/14/04	24,200,000.00	24,200,000.00	24,200,000.00
FNMA Total							545,625,000.00	547,810,990.66	548,088,691.75
PSI	NTRD	FNMD	56062	FNMA D/N	1.25000	03/05/04	28,500,000.00	28,345,625.00	28,366,050.00
PSI	NTRD	FNMD	56073	FNMA D/N	1.24000	01/23/04	50,000,000.00	49,803,666.67	49,835,000.00
PSI	NTRD	FNMD	56074	FNMA D/N	1.24000	01/23/04	16,207,000.00	16,143,360.51	16,153,516.90
PSI	NTRD	FNMD	56079	FNMA D/N	1.24000	03/05/04	45,000,000.00	44,758,200.00	44,788,500.00
PSI	NTRD	FNMD	56082	FNMA D/N	1.23000	03/05/04	35,000,000.00	34,813,450.00	34,835,500.00
PSI	NTRD	FNMD	57885	FNMA D/N	1.06000	06/25/04	50,000,000.00	49,605,444.44	49,585,000.00
PSI	NTRD	FNMD	57917	FNMA D/N	1.06000	06/25/04	27,000,000.00	26,786,940.00	26,775,900.00
PSI	NTRD	FNMD	58089	FNMA D/N	1.08500	06/25/04	50,000,000.00	49,596,138.89	49,585,000.00
PSI	NTRD	FNMD	58113	FNMA D/N	1.09500	06/25/04	25,000,000.00	24,796,208.33	24,792,500.00

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PSI	NTRD	FNMD	58114	FNMA D/N	1.10000	06/25/04	29,000,000.00	28,762,522.22	28,759,300.00
FNMD Total							355,707,000.00	353,411,556.06	353,476,266.90
PSI	NTRD	FRAQ	54490	FHLB (CALLABLE)	1.44000	12/17/04	50,000,000.00	50,000,000.00	50,148,500.00
PSI	NTRD	FRAQ	54545	FHLB (CALLABLE)	1.53000	03/23/05	50,000,000.00	50,000,000.00	50,252,000.00
PSI	NTRD	FRAQ	54546	FHLB (CALLABLE)	1.59000	03/23/05	50,000,000.00	50,000,000.00	50,158,000.00
PSI	NTRD	FRAQ	54984	FNMA (CALLABLE)	1.51000	04/28/05	50,000,000.00	50,000,000.00	50,152,000.00
PSI	NTRD	FRAQ	55041	FHLB (CALLABLE)	1.41400	08/04/05	50,000,000.00	50,000,000.00	50,275,000.00
PSI	NTRD	FRAQ	55197	SLMA (CALLABLE)	1.44000	09/15/05	50,000,000.00	50,000,000.00	49,992,150.00
PSI	NTRD	FRAQ	55198	SLMA (CALLABLE)	1.44000	09/15/05	50,000,000.00	50,000,000.00	49,992,150.00
PSI	NTRD	FRAQ	55240	FHLB (CALLABLE)	1.37000	08/19/05	50,000,000.00	50,000,000.00	50,192,000.00
PSI	NTRD	FRAQ	55479	SLMA (CALLABLE)	1.44000	12/15/05	50,000,000.00	50,000,000.00	50,369,500.00
PSI	NTRD	FRAQ	55480	SLMA (CALLABLE)	1.44000	12/15/05	50,000,000.00	50,000,000.00	50,369,500.00
PSI	NTRD	FRAQ	55521	FHLB (CALLABLE)	1.51500	12/14/05	50,000,000.00	50,000,000.00	50,225,000.00
PSI	NTRD	FRAQ	58481	FHLB FRN (CALLABLE)	1.39600	09/08/06	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	FRAQ	58577	FHLB (CALLABLE)	1.44000	09/18/06	50,000,000.00	50,000,000.00	49,750,000.00
FRAQ Total							650,000,000.00	650,000,000.00	651,625,800.00
PSI	NTRD	FRAQ2	52896	FHLB	1.19100	08/05/04	50,000,000.00	49,978,864.57	49,993,000.00
PSI	NTRD	FRAQ2	55371	FHLMC (CALLABLE)	2.10875	02/27/06	50,000,000.00	50,000,000.00	50,190,500.00
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	1.54000	06/16/06	50,000,000.00	50,000,000.00	50,273,500.00
FRAQ2 Total							150,000,000.00	149,978,864.57	150,457,000.00
PSI	NTRD	HLMD	56051	FHLMC D/N	1.26000	02/26/04	25,000,000.00	24,870,500.00	24,890,000.00
PSI	NTRD	HLMD	56052	FHLMC D/N	1.26000	02/26/04	27,549,000.00	27,406,296.18	27,427,784.40
PSI	NTRD	HLMD	56060	FHLMC D/N	1.24000	02/26/04	50,000,000.00	49,745,111.11	49,780,000.00
PSI	NTRD	HLMD	56061	FHLMC D/N	1.24000	02/26/04	10,000,000.00	9,949,022.22	9,956,000.00
HLMD Total							112,549,000.00	111,970,929.51	112,053,784.40
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	507,053.86	506,999.06	546,969.14
HLPC Total							507,053.86	506,999.06	546,969.14
PSI	NTRD	MCPN	53763	FHLMC 2.25 (CALLABLE)	2.25000	04/15/05	27,500,000.00	27,500,000.00	27,508,580.00
PSI	NTRD	MCPN	54454	FNMA 2.00 (CALLABLE)	2.00000	12/09/04	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCPN	54455	FNMA 2.00 (CALLABLE)	2.00000	12/09/04	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCPN	55347	FHLMC 2.25 (CALLABLE)	2.25000	02/27/06	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCPN	55427	FHLMC 2.25 (CALLABLE)	2.25000	02/27/06	45,200,000.00	45,200,000.00	45,369,500.00
MCPN Total							172,700,000.00	172,700,000.00	173,128,080.00
PSI	NTRD	MCSA	55498	SLMA 1.75 (CALLABLE)	1.75000	12/15/05	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	MCSA	55499	SLMA 1.75 (CALLABLE)	1.75000	12/15/05	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	MCSA	56530	FNMA 2.00 (CALLABLE)	2.00000	05/05/05	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	MCSA	56567	FNMA 2.00 (CALLABLE)	2.00000	11/07/05	50,000,000.00	50,000,000.00	50,046,850.00

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PSI	NTRD	MCSA	56610	FNMA 2.10 (CALLABLE)	2.10000	11/07/05	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	MCSA	56675	FHLB 1.625 (CALLABLE)	1.62500	02/07/05	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	MCSA	56676	FHLB 1.50 (CALLABLE)	1.50000	11/07/05	10,750,000.00	10,740,977.05	10,753,354.00
PSI	NTRD	MCSA	56703	FHLB 1.625 (CALLABLE)	1.62500	02/09/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCSA	56704	FHLB 2.25 (CALLABLE)	2.25000	05/12/06	50,000,000.00	50,000,000.00	50,046,850.00
PSI	NTRD	MCSA	56786	FHLMC 2.25 (CALLABLE)	2.25000	05/19/06	50,000,000.00	50,000,000.00	50,055,000.00
PSI	NTRD	MCSA	56811	FNMA 2.175 (CALLABLE)	2.17500	12/20/05	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCSA	57508	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	MCSA	57509	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	MCSA	57510	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	MCSA	57511	FHLB 1.25 (CALLABLE)	1.25000	01/09/06	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	MCSA	58621	FHLB 2.25 (CALLABLE)	2.25000	09/22/05	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	MCSA	58659	FHLB 2.50 (CALLABLE)	2.50000	09/29/06	20,000,000.00	20,000,000.00	20,031,240.00
MCSA Total							780,750,000.00	780,740,977.05	781,214,494.00
PSI	NTRD	NCD1	58314	WELLS FARGO BK NA CD	1.06000	10/06/03	50,000,000.00	49,999,999.57	49,999,651.50
PSI	NTRD	NCD1	58638	WELLS FARGO BK NA CD	1.07000	10/06/03	50,000,000.00	49,999,999.78	49,999,742.50
PSI	NTRD	NCD1	58798	BK OF AMERICA NA CD	1.05000	12/19/03	50,000,000.00	50,000,000.00	49,992,194.00
PSI	NTRD	NCD1	58925	WELLS FARGO BK NA CD	1.06000	12/01/03	50,000,000.00	50,000,000.00	50,000,000.00
NCD1 Total							200,000,000.00	199,999,999.35	199,991,588.00
PSI	NTRD	NOTE	54413	USTN 3.25	3.25000	12/31/03	50,000,000.00	50,207,650.06	50,281,250.00
PSI	NTRD	NOTE	54414	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,460,595.24	50,687,500.00
PSI	NTRD	NOTE	54431	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,056,807.17	50,484,350.00
PSI	NTRD	NOTE	54432	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,056,807.17	50,484,350.00
PSI	NTRD	NOTE	55211	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,267,359.24	50,484,350.00
PSI	NTRD	NOTE	55212	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,267,359.24	50,484,350.00
PSI	NTRD	NOTE	55902	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,392,167.60	50,515,600.00
PSI	NTRD	NOTE	55903	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,392,167.60	50,515,600.00
PSI	NTRD	NOTE	55908	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,392,167.60	50,515,600.00
PSI	NTRD	NOTE	55909	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,392,167.60	50,515,600.00
PSI	NTRD	NOTE	55910	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,392,167.60	50,515,600.00
PSI	NTRD	NOTE	55911	USTN1.875	2.00000	11/30/04	50,000,000.00	50,392,167.60	50,515,600.00
PSI	NTRD	NOTE	55912	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,304,267.25	50,406,250.00
PSI	NTRD	NOTE	55913	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,304,267.25	50,406,250.00
PSI	NTRD	NOTE	55914	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,304,267.25	50,406,250.00
PSI	NTRD	NOTE	55915	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,304,267.25	50,406,250.00
PSI	NTRD	NOTE	55943	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,321,134.87	50,515,600.00
PSI	NTRD	NOTE	55944	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,321,134.87	50,515,600.00
PSI	NTRD	NOTE	55945	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,244,347.67	50,406,250.00
PSI	NTRD	NOTE	55946	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,244,347.67	50,406,250.00
PSI	NTRD	NOTE	55947	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,244,347.67	50,406,250.00
PSI	NTRD	NOTE	56048	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,568,446.83	50,687,500.00

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PSI	NTRD	NOTE	56049	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,568,446.83	50,687,500.00
PSI	NTRD	NOTE	56566	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,580,937.50	50,656,250.00
PSI	NTRD	NOTE	56607	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,582,602.08	50,656,250.00
PSI	NTRD	NOTE	56608	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,581,583.54	50,656,250.00
PSI	NTRD	NOTE	56700	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,572,517.64	50,687,500.00
PSI	NTRD	NOTE	56701	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,572,517.64	50,687,500.00
PSI	NTRD	NOTE	56741	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,360,260.63	50,484,350.00
PSI	NTRD	NOTE	56742	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,360,260.63	50,484,350.00
PSI	NTRD	NOTE	56872	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,104.62	50,515,600.00
PSI	NTRD	NOTE	56873	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,104.62	50,515,600.00
PSI	NTRD	NOTE	56876	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,104.62	50,515,600.00
PSI	NTRD	NOTE	56877	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,104.62	50,515,600.00
PSI	NTRD	NOTE	56878	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,104.62	50,515,600.00
PSI	NTRD	NOTE	56879	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,390,104.62	50,515,600.00
PSI	NTRD	NOTE	57005	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,636,751.58	50,687,500.00
PSI	NTRD	NOTE	57006	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,635,591.74	50,687,500.00
PSI	NTRD	NOTE	57007	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,635,591.74	50,687,500.00
PSI	NTRD	NOTE	57008	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,635,591.74	50,687,500.00
PSI	NTRD	NOTE	57010	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,635,591.74	50,687,500.00
PSI	NTRD	NOTE	57011	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,635,591.74	50,687,500.00
PSI	NTRD	NOTE	57024	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,630,451.10	50,687,500.00
PSI	NTRD	NOTE	57082	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,634,107.14	50,687,500.00
PSI	NTRD	NOTE	57223	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,646,281.53	50,687,500.00
PSI	NTRD	NOTE	57224	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,646,281.53	50,687,500.00
PSI	NTRD	NOTE	57225	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,646,281.53	50,687,500.00
PSI	NTRD	NOTE	58260	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,442,465.75	50,500,000.00
PSI	NTRD	NOTE	58261	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,442,465.75	50,500,000.00
PSI	NTRD	NOTE	58416	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,390,522.74	50,484,350.00
PSI	NTRD	NOTE	58417	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,390,522.74	50,484,350.00
PSI	NTRD	NOTE	58418	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,390,522.74	50,484,350.00
PSI	NTRD	NOTE	58419	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,390,522.74	50,484,350.00
PSI	NTRD	NOTE	58615	USTN 2.00	2.00000	08/31/05	50,000,000.00	49,977,463.94	50,546,850.00
PSI	NTRD	NOTE	58616	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,263,025.81	50,406,250.00
NOTE Total							2,750,000,000.00	2,772,969,051.32	2,779,999,400.00
PSI	NTRD	PROM	56860	GOLDMAN SACHS GRP PROM NOTE	1.25000	10/01/03	50,000,000.00	50,000,000.00	50,000,130.50
PSI	NTRD	PROM	56871	GOLDMAN SACHS GRP PROM NOTE	1.25000	11/03/03	50,000,000.00	50,000,000.00	50,006,804.00
PROM Total							100,000,000.00	100,000,000.00	100,006,934.50
PSI	NTRD	SLMA	49379	SLMA 3.20 (CALLABLE)	3.20000	10/24/03	50,000,000.00	49,998,580.25	50,067,000.00
PSI	NTRD	SLMA	54574	SLMA 5.00	5.00000	06/30/04	50,000,000.00	51,080,306.82	51,500,000.00
PSI	NTRD	SLMA	54575	SLMA 5.00	5.00000	06/30/04	50,000,000.00	51,080,306.82	51,500,000.00
PSI	NTRD	SLMA	57409	SLMA 4.75	4.75000	04/23/04	10,815,000.00	11,039,155.37	11,048,193.03

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PSI	NTRD	SLMA	57561	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,936,500.00
PSI	NTRD	SLMA	57562	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,936,500.00
PSI	NTRD	SLMA	57563	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,871,000.00
PSI	NTRD	SLMA	57564	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,871,000.00
PSI	NTRD	SLMA	57825	SLMA 5.00	5.00000	06/30/04	23,700,000.00	24,388,376.21	24,411,000.00
PSI	NTRD	SLMA	57894	SLMA 1.15 (CALLABLE)	1.15000	08/02/04	50,000,000.00	50,000,000.00	49,963,500.00
PSI	NTRD	SLMA	57895	SLMA 1.15 (CALLABLE)	1.15000	08/02/04	50,000,000.00	50,000,000.00	49,963,500.00
PSI	NTRD	SLMA	57896	SLMA 1.15 (CALLABLE)	1.15000	08/02/04	50,000,000.00	50,000,000.00	49,963,500.00
PSI	NTRD	SLMA	57897	SLMA 1.15 (CALLABLE)	1.15000	08/02/04	50,000,000.00	50,000,000.00	49,963,500.00
PSI	NTRD	SLMA	57922	SLMA 1.25 (CALLABLE)	1.25000	01/26/05	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	SLMA	57923	SLMA 1.25 (CALLABLE)	1.25000	01/26/05	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	SLMA	57925	SLMA 1.25 (CALLABLE)	1.25000	01/26/05	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	SLMA	57926	SLMA 1.25 (CALLABLE)	1.25000	01/26/05	50,000,000.00	50,000,000.00	49,901,500.00
PSI	NTRD	SLMA	57977	SLMA 4.75	4.75000	04/23/04	23,500,000.00	23,980,746.35	24,006,707.00
PSI	NTRD	SLMA	58069	SLMA 3.375	3.37500	07/15/04	50,000,000.00	50,877,487.60	50,859,350.00
SLMA Total							858,015,000.00	862,444,959.42	862,467,250.03
PSI	NTRD	SLMD	56169	SLMA D/N	1.27000	03/23/04	50,000,000.00	49,693,083.33	49,740,000.00
PSI	NTRD	SLMD	56170	SLMA D/N	1.27000	03/23/04	12,000,000.00	11,926,340.00	11,937,600.00
PSI	NTRD	SLMD	56171	SLMA D/N	1.24000	02/24/04	25,000,000.00	24,874,277.78	24,892,500.00
PSI	NTRD	SLMD	57167	SLMA D/N	1.13000	05/18/04	50,000,000.00	49,639,027.78	49,645,000.00
PSI	NTRD	SLMD	57168	SLMA D/N	1.13000	05/18/04	20,000,000.00	19,855,611.11	19,858,000.00
SLMD Total							157,000,000.00	155,988,340.00	156,073,100.00
PSI	NTRD	YANK1	57597	DEUTSCHE BK AG NY CD	1.05000	06/23/04	50,000,000.00	50,000,000.00	49,943,592.00
PSI	NTRD	YANK1	57872	DEUTSCHE BK AG NY CD	1.03000	10/01/03	50,000,000.00	50,000,000.00	49,999,829.00
PSI	NTRD	YANK1	57978	TORONTO DOMINION BK NY CD	1.04500	11/14/03	50,000,000.00	50,000,909.71	49,996,399.50
PSI	NTRD	YANK1	58325	BK OF NOVA SCOTIA PORTLAND CD	1.03000	10/07/03	50,000,000.00	50,000,083.19	49,999,302.50
PSI	NTRD	YANK1	58337	CS FIRST BOSTON NY CD	1.05000	10/14/03	50,000,000.00	50,000,180.20	49,998,994.50
PSI	NTRD	YANK1	58345	CIBC NY CD	1.06000	11/10/03	50,000,000.00	50,000,277.01	49,997,627.00
PSI	NTRD	YANK1	58385	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	11/13/03	50,000,000.00	50,000,000.00	49,997,463.50
PSI	NTRD	YANK1	58487	ROYAL BK OF SCOTLAND PLC NY CD	1.05000	11/21/03	27,000,000.00	27,000,000.00	26,998,003.08
PSI	NTRD	YANK1	58488	TORONTO DOMINION BK NY CD	1.11000	01/20/04	25,000,000.00	25,000,767.27	24,996,790.00
PSI	NTRD	YANK1	58490	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	11/13/03	23,000,000.00	23,000,267.27	22,998,833.21
PSI	NTRD	YANK1	58548	RABOBANK NEDERLAND NY CD	1.07000	12/01/03	50,000,000.00	50,000,844.86	49,997,328.50
PSI	NTRD	YANK1	58552	LLOYDS TSB BK PLC NY CD	1.05000	10/15/03	50,000,000.00	50,000,194.17	49,998,936.50
PSI	NTRD	YANK1	58563	LLOYDS TSB BK PLC NY CD	1.06500	12/01/03	50,000,000.00	50,000,844.87	49,996,899.50
PSI	NTRD	YANK1	58564	BARCLAYS BK PLC NY CD	1.07000	10/30/03	50,000,000.00	50,000,402.03	49,998,706.00
PSI	NTRD	YANK1	58597	SVENSKA HANDELSBANKEN NY CD	1.06000	10/01/03	50,000,000.00	50,000,000.00	49,999,873.50
PSI	NTRD	YANK1	58649	ROYAL BK OF SCOTLAND PLC NY CD	1.08000	12/17/03	25,000,000.00	24,999,987.91	24,997,778.50
PSI	NTRD	YANK1	58650	SVENSKA HANDELSBANKEN NY CD	1.07000	11/10/03	50,000,000.00	50,000,554.46	49,998,245.00
PSI	NTRD	YANK1	58668	BK OF MONTREAL CHICAGO CD	1.06000	12/17/03	50,000,000.00	50,001,066.24	49,993,426.50
PSI	NTRD	YANK1	58725	ROYAL BK OF SCOTLAND PLC NY CD	1.06500	12/10/03	50,000,000.00	50,000,484.82	49,994,523.00

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PSI	NTRD	YANK1	58783	CIBC NY CD	1.07500	12/16/03	50,000,000.00	50,000,523.01	49,995,149.00
PSI	NTRD	YANK1	58793	ROYAL BK OF SCOTLAND PLC NY CD	1.07000	12/17/03	50,000,000.00	50,001,059.87	49,994,542.50
PSI	NTRD	YANK1	58890	LLOYDS BK PLC NY CD	1.05000	11/26/03	50,000,000.00	50,000,776.41	49,996,038.00
PSI	NTRD	YANK1	58891	SVENSKA HANDELSBANKEN NY CD	1.06000	12/01/03	50,000,000.00	50,000,422.79	49,996,550.50
YANK1 Total							<u>1,050,000,000.00</u>	<u>1,050,009,646.09</u>	<u>1,049,884,831.29</u>
				PSI-NTRD Total			14,077,840,333.98	14,105,657,117.90	14,121,012,910.19
				PSI Historical Cost				<u>14,120,116,700.09</u>	

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SPI	AST	BOND	10283	U.S.T. BONDS 10.375	10.37500	11/15/12	250,000.00	246,653.61	326,171.75
		BOND Total					250,000.00	246,653.61	326,171.75
	AST Total						250,000.00	246,653.61	326,171.75
SPI	BLPSI	TBIL	56932	UST BILL 1.105	1.10500	10/02/03	500,000.00	499,984.65	499,980.00
SPI	BLPSI	TBIL	58035	UST BILL .88	0.88000	11/06/03	500,000.00	499,560.00	499,565.00
SPI	BLPSI	TBIL	58036	UST BILL .92	0.92000	12/04/03	500,000.00	499,182.22	499,215.00
SPI	BLPSI	TBIL	58037	UST BILL .93	0.93000	01/02/04	500,000.00	498,798.75	498,775.00
SPI	BLPSI	TBIL	58415	UST BILL 1.025	1.02500	02/12/04	500,000.00	498,092.36	498,180.00
SPI	BLPSI	TBIL	58766	UST BILL .995	0.99500	03/18/04	500,000.00	497,664.51	497,660.00
		TBIL Total					3,000,000.00	2,993,282.49	2,993,375.00
	BLPSI Total						3,000,000.00	2,993,282.49	2,993,375.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	184,063.01	184,063.01	184,063.01
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	187,119.83	187,119.83	187,119.83
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	62,329.77	62,329.77	62,329.77
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	250,799.41	250,799.41	250,799.41
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	166,646.73	166,646.73	166,646.73
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	64,804.21	64,804.21	64,804.21
SPI	GF	1TRD	14688	FLYING TRIANGLE 1ST	5.50000	08/01/12	170,394.98	170,394.98	170,394.98
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	47,493.40	47,493.40	47,493.40
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	131,166.18	131,166.18	131,166.18
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	205,876.27	205,876.27	205,876.27
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	74,689.25	74,689.25	74,689.25
		1TRD Total					1,807,883.04	1,807,883.04	1,807,883.04
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	20,187.92	20,187.92	20,187.92
		2TRD Total					20,187.92	20,187.92	20,187.92
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	90,554.30	90,554.30	93,700.16
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
		LTBD Total					5,545,554.30	5,545,554.30	5,548,700.16
	GF Total						7,373,625.26	7,373,625.26	7,376,771.12
SPI	LAUSDK	FCDN	55848	FFCB D/N	1.06000	02/04/04	50,000,000.00	49,814,500.00	49,815,000.00
		FCDN Total					50,000,000.00	49,814,500.00	49,815,000.00
SPI	LAUSDK	FFCB	55846	FFCB 2.375	2.37500	10/01/04	50,000,000.00	50,541,267.61	50,546,850.00
SPI	LAUSDK	FFCB	55847	FFCB 2.375	2.37500	10/01/04	36,308,000.00	36,690,050.93	36,705,100.60
		FFCB Total					86,308,000.00	87,231,318.54	87,251,950.60

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SPI	LAUSDK	FHLB	55734	FHLB 1.875	1.87500	02/15/05	50,000,000.00	50,188,625.00	50,296,850.00
SPI	LAUSDK	FHLB	55735	FHLB 1.875	1.87500	02/15/05	33,230,000.00	33,355,360.18	33,427,286.51
SPI	LAUSDK	FHLB	55736	FHLB 1.875	1.87500	02/15/05	10,000,000.00	10,036,382.72	10,059,370.00
SPI	LAUSDK	FHLB	55739	FHLB 1.625	1.62500	04/15/05	48,400,000.00	48,414,817.56	48,551,250.00
SPI	LAUSDK	FHLB	55740	FHLB 1.625	1.62500	04/15/05	34,700,000.00	34,709,105.71	34,808,437.50
SPI	LAUSDK	FHLB	55741	FHLB (CALLABLE) 1.94	1.94000	06/10/05	50,000,000.00	50,000,000.00	50,171,850.00
SPI	LAUSDK	FHLB	55742	FHLB (CALLABLE) 1.94	1.94000	06/10/05	20,500,000.00	20,500,000.00	20,570,458.50
SPI	LAUSDK	FHLB	55743	FHLB (CALLABLE) 1.92	1.92000	05/10/05	50,000,000.00	50,000,000.00	50,156,250.00
FHLB Total							296,830,000.00	297,204,291.17	298,041,752.51
SPI	LAUSDK	FHLM	55737	FHLMC	1.87500	01/15/05	43,000,000.00	43,190,144.61	43,295,625.00
SPI	LAUSDK	FHLM	55738	FHLMC 1.875	1.87500	01/15/05	50,000,000.00	50,221,098.38	50,343,750.00
SPI	LAUSDK	FHLM	55796	FHLMC 3.75	3.75000	04/15/04	26,140,000.00	26,495,602.84	26,507,580.68
SPI	LAUSDK	FHLM	55797	FHLMC 3.75	3.75000	04/15/04	25,000,000.00	25,340,094.53	25,351,550.00
SPI	LAUSDK	FHLM	55800	FHLMC 3.25	3.25000	11/15/04	50,000,000.00	51,031,503.25	51,109,350.00
SPI	LAUSDK	FHLM	55803	FHLMC 3.25	3.25000	11/15/04	39,500,000.00	40,314,887.56	40,376,386.50
SPI	LAUSDK	FHLM	55805	FHLMC 3.75	3.75000	04/15/04	25,000,000.00	25,342,667.29	25,351,550.00
SPI	LAUSDK	FHLM	55806	FHLMC 3.25	3.25000	05/20/04	21,450,000.00	21,719,090.00	21,731,209.50
FHLM Total							280,090,000.00	283,655,088.46	284,067,001.68
SPI	LAUSDK	FNMA	55773	FNMA 1.875	1.87500	12/15/04	50,000,000.00	50,205,109.17	50,359,350.00
SPI	LAUSDK	FNMA	55774	FNMA 1.875	1.87500	12/15/04	40,300,000.00	40,465,317.99	40,589,636.10
SPI	LAUSDK	FNMA	55777	FNMA 1.84 (CALLABLE)	1.84000	05/12/05	30,000,000.00	30,000,000.00	30,084,360.00
SPI	LAUSDK	FNMA	55811	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,605,631.32	50,640,600.00
SPI	LAUSDK	FNMA	55812	FNMA 3.00	3.00000	06/15/04	17,000,000.00	17,205,914.65	17,217,804.00
FNMA Total							187,300,000.00	188,481,973.13	188,891,750.10
SPI	LAUSDK	NOTE	55776	USTN 1.50	1.50000	02/28/05	43,500,000.00	43,521,798.82	43,703,884.50
SPI	LAUSDK	NOTE	55877	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,421,576.76	50,484,350.00
SPI	LAUSDK	NOTE	55878	USTN 2.125	2.12500	08/31/04	37,300,000.00	37,614,496.26	37,661,325.10
SPI	LAUSDK	NOTE	55879	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,656,099.03	50,687,500.00
SPI	LAUSDK	NOTE	55880	USTN 3.375	3.37500	04/30/04	3,000,000.00	3,039,365.94	3,041,250.00
SPI	LAUSDK	NOTE	55881	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,442,378.96	50,500,000.00
SPI	LAUSDK	NOTE	55882	USTN 2.25	2.25000	07/31/04	37,000,000.00	37,327,360.42	37,370,000.00
SPI	LAUSDK	NOTE	55883	USTN 3.25	3.25000	05/31/04	8,100,000.00	8,213,170.34	8,218,964.70
NOTE Total							278,900,000.00	281,236,246.53	281,667,274.30
SPI	LAUSDK	SLMA	55775	SLMA 2.00	2.00000	03/15/05	50,000,000.00	50,287,056.16	50,406,250.00
SPI	LAUSDK	SLMA	55798	SLMA 3.375	3.37500	07/15/04	50,000,000.00	50,812,884.38	50,859,350.00
SPI	LAUSDK	SLMA	55799	SLMA 3.375	3.37500	07/15/04	36,500,000.00	37,093,405.60	37,127,325.50
SLMA Total							136,500,000.00	138,193,346.14	138,392,925.50
LAUSDK Total							1,315,928,000.00	1,325,816,763.97	1,328,127,654.69

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SPI	MAST	BOND	10524	USTB 10.375	10.37500	11/15/12	75,000.00	73,990.71	97,851.53
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	87,723.79	108,693.75
BOND Total							160,000.00	161,714.50	206,545.28
MAST Total							160,000.00	161,714.50	206,545.28
SPI	SANIT	FFCB	54209	FFCB 3.95	3.95000	10/22/07	240,000.00	240,153.44	240,374.88
SPI	SANIT	FFCB	54211	FFCB 3.95	3.95000	10/22/07	80,000.00	80,019.72	80,124.96
FFCB Total							320,000.00	320,173.16	320,499.84
SPI	SANIT	FHLB	52120	FHLB 5.08 (CALLABLE)	5.08000	06/04/07	160,000.00	160,849.37	164,549.92
SPI	SANIT	FHLB	58460	FHLB 4.15 (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	373,212.50
FHLB Total							525,000.00	525,849.37	537,762.42
SPI	SANIT	FHLM	54215	FHLMC 3.96 (CALLABLE)	3.96000	11/13/07	862,000.00	862,000.00	864,939.42
SPI	SANIT	FHLM	56081	FHLMC 3.83 (CALLABLE)	3.83000	04/08/08	182,000.00	182,000.00	184,426.06
FHLM Total							1,044,000.00	1,044,000.00	1,049,365.48
SPI	SANIT	FNMA	43412	FNMA 7.125	7.12500	02/15/05	260,000.00	258,862.42	280,393.62
SPI	SANIT	FNMA	54132	FNMA 3.875 (CALLABLE)	3.87500	10/23/07	1,000.00	1,001.91	1,001.88
SPI	SANIT	FNMA	56407	FNMA 3.71 (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	12,161.24
SPI	SANIT	FNMA	58038	FNMA 3.57 (CALLABLE)	3.57000	08/06/08	50,000,000.00	50,000,000.00	50,562,500.00
SPI	SANIT	FNMA	58039	FNMA 3.57 (CALLABLE)	3.57000	08/06/08	10,000,000.00	10,000,000.00	10,112,500.00
SPI	SANIT	FNMA	58295	FNMA 4.41 (CALLABLE)	4.41000	08/25/08	272,000.00	272,000.00	275,314.86
SPI	SANIT	FNMA	58660	FNMA 4.45 (CALLABLE)	4.45000	09/30/08	50,000,000.00	50,000,000.00	51,437,500.00
SPI	SANIT	FNMA	58661	FNMA 4.45 (CALLABLE)	4.45000	09/30/08	4,000,000.00	4,000,000.00	4,115,000.00
FNMA Total							114,545,000.00	114,543,864.33	116,796,371.60
SPI	SANIT	NOTE	48628	USTN 6.50	6.50000	08/15/05	111,000.00	114,702.71	121,475.63
SPI	SANIT	NOTE	49241	USTN 4.625	4.62500	05/15/06	162,000.00	165,418.60	173,846.25
SPI	SANIT	NOTE	50261	USTN 3.50	3.50000	11/15/06	96,000.00	93,461.60	100,320.00
SPI	SANIT	NOTE	52121	USTN 4.375	4.37500	05/15/07	127,000.00	127,598.53	136,326.50
SPI	SANIT	NOTE	54206	USTN 7.00	7.00000	07/15/06	129,000.00	144,016.08	146,979.38
SPI	SANIT	NOTE	54207	USTN 5.75	5.75000	11/15/05	148,000.00	158,478.75	161,042.50
SPI	SANIT	NOTE	54208	USTN 3.25	3.25000	08/15/07	129,000.00	130,414.42	133,192.50
SPI	SANIT	NOTE	54304	USTN 5.875	5.87500	11/15/04	221,000.00	230,812.83	232,671.45
SPI	SANIT	NOTE	54317	USTN 3.50	3.50000	11/15/06	228,000.00	234,432.02	238,260.00
SPI	SANIT	NOTE	57735	USTN 3.00	3.00000	02/29/04	100,000.00	100,846.71	100,812.50
SPI	SANIT	NOTE	57736	USTN 2.875	2.87500	06/30/04	78,000.00	79,115.06	79,072.50
SPI	SANIT	NOTE	57737	USTN 2.125	2.12500	08/31/04	114,000.00	115,174.10	115,104.32
SPI	SANIT	NOTE	57738	USTN 2.00	2.00000	11/30/04	110,000.00	111,161.98	111,134.32
SPI	SANIT	NOTE	57739	USTN 1.625	1.62500	03/31/05	72,000.00	72,496.89	72,450.00
SPI	SANIT	NOTE	57740	USTN 6.25	6.25000	02/15/07	157,000.00	179,491.97	178,047.73
SPI	SANIT	NOTE	57741	USTN 4.375	4.37500	05/15/07	162,000.00	175,748.42	173,896.79

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SPI	SANIT	NOTE	57742	USTN 3.00	3.00000	11/15/07	144,000.00	148,988.68	146,970.00
SPI	SANIT	NOTE	57743	USTN 3.00	3.00000	02/15/08	107,000.00	110,546.45	108,839.01
SPI	SANIT	NOTE	57744	USTN 2.625	2.62500	05/15/08	107,000.00	108,628.45	106,732.50
SPI	SANIT	NOTE	57745	USTN 1.25	1.25000	05/31/05	72,000.00	72,038.81	71,955.00
SPI	SANIT	NOTE	57746	USTN 1.125	1.12500	06/30/05	97,000.00	96,713.00	96,666.51
SPI	SANIT	NOTE	57747	USTN 5.75	5.75000	11/15/05	87,000.00	94,926.67	94,666.88
SPI	SANIT	NOTE	57748	USTN 5.625	5.62500	02/15/06	110,000.00	120,760.05	120,209.32
SPI	SANIT	NOTE	57749	USTN 2.00	2.00000	05/15/06	121,000.00	122,476.30	121,831.88
SPI	SANIT	NOTE	57750	USTN 7.00	7.00000	07/15/06	165,000.00	189,056.24	187,996.88
SPI	SANIT	NOTE	57751	USTN 3.50	3.50000	11/15/06	183,000.00	192,803.46	191,235.00
SPI	SANIT	NOTE	57752	USTN 3.25	3.25000	08/15/07	143,000.00	149,523.72	147,647.50
SPI	SANIT	NOTE	57773	USTN 1.125	1.12500	06/30/05	111,000.00	110,642.59	110,618.38
NOTE Total							3,591,000.00	3,750,475.09	3,780,001.23
SPI	SANIT	TBIL	57734	UST BILL	0.87500	11/13/03	186,000.00	185,805.60	185,804.70
TBIL Total							186,000.00	185,805.60	185,804.70
SANIT Total							120,211,000.00	120,370,167.55	122,669,805.27
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/03	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/03	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/03	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/03	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/03	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/03	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/03	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/03	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/03	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/03	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/03	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/03	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/03	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/03	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/03	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/03	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/03	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/03	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/03	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/03	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/03	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/03	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/03	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/03	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/03	460,937.14	460,937.14	460,937.14

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Group	Acct	Sec Tupe	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/03	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/03	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/03	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/03	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/03	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/03	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/03	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/03	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/03	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/03	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/03	171,568.16	171,568.16	171,568.16
CTDQ Total							39,135,902.18	39,135,902.18	39,135,902.18
SCAQM Total							39,135,902.18	39,135,902.18	39,135,902.18
SPI	SCP61	FHLB	58440	FHLB 2.15 (CALLABLE)	2.15000	09/09/05	5,000,000.00	4,999,757.52	5,021,875.00
FHLB Total							5,000,000.00	4,999,757.52	5,021,875.00
SCP61 Total							5,000,000.00	4,999,757.52	5,021,875.00
SPI	SCP6F	FHLB	58462	FHLB 2.65 (CALLABLE)	2.65000	03/17/06	2,500,000.00	2,500,000.00	2,515,625.00
FHLB Total							2,500,000.00	2,500,000.00	2,515,625.00
SPI	SCP6F	FNMA	55385	FNMA 2.65 (CALLABLE)	2.65000	02/27/06	5,000,000.00	5,000,000.00	5,028,125.00
FNMA Total							5,000,000.00	5,000,000.00	5,028,125.00
SCP6F Total							7,500,000.00	7,500,000.00	7,543,750.00
SPI	SCU5F	FHLB	58461	FHLB 2.65 (CALLABLE)	2.65000	03/17/06	2,500,000.00	2,500,000.00	2,515,625.00
FHLB Total							2,500,000.00	2,500,000.00	2,515,625.00
SPI	SCU5F	FNMA	55384	FNMA 2.85 (CALLABLE)	2.85000	02/27/06	5,000,000.00	5,002,509.12	5,032,810.00
FNMA Total							5,000,000.00	5,002,509.12	5,032,810.00
SCU5F Total							7,500,000.00	7,502,509.12	7,548,435.00
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/03	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/03	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/03	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/03	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/03	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/03	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/03	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/03	118,831.50	118,831.50	118,831.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/03	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/03	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/03	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/03	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/03	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/03	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/03	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/03	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/03	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/03	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/03	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/03	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/03	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/03	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/03	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/03	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/03	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/03	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/03	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/03	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/03	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/03	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/03	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/03	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/03	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/03	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/03	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/03	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/03	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/03	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/03	49,631.21	49,631.21	49,631.21
CTDQ Total							11,322,185.52	11,322,185.52	11,322,185.52
SLIM Total							11,322,185.52	11,322,185.52	11,322,185.52
SPI	SSTF	BOND	40242	USTBOND 11.25	11.25000	02/15/15	225,000.00	229,695.97	369,703.13
BOND Total							225,000.00	229,695.97	369,703.13
SSTF Total							225,000.00	229,695.97	369,703.13
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/03	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/03	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/03	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/03	96,741.95	96,741.95	96,741.95

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/03	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/03	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/03	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/03	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/03	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/03	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/03	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/03	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/03	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/03	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/03	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/03	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/03	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/03	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/03	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/03	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/03	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/03	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/03	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/03	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/03	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/03	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/03	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/03	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/03	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/03	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/03	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/03	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/03	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/03	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/03	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/03	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/03	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/03	48,548.65	48,548.65	48,548.65
CTDQ Total							11,075,224.66	11,075,224.66	11,075,224.66
WASIA Total							11,075,224.66	11,075,224.66	11,075,224.66
SPI Total							1,528,680,937.62	1,538,727,482.35	1,543,717,398.60
SPI Historical Cost							1,545,197,881.86		

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$8,225,222.43</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$8,225,222.43</u></u> (1)

NOTE:

- (1) August 31, 2003
- (2) July 31, 2003
- (3) May 31, 2003
- (4) April 30, 2003
- (5) November 30, 2002

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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,948,529.50
12/11/96	CFD #2/CI 2656-M SERIES A & B	898,112.12
	FLOOD CONTROL REFUNDING SER 2003A	3,391,439.83
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,914,480.83
12/09/99	LANCASTER LIBRARY	269,539.50
05/01/93	LANCASTER SHERIFF	1,973,828.95
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	17.01
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	5,571,680.72
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	58,934,130.73
10/15/96	MULTIPLE CAP V SER A	5,820,433.07
06/03/97	MULTIPLE CAP V SER B	10,712,023.96
04/01/00	MULTIPLE CAP VI SER A	12,995,817.22
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	14,007,503.56
11/01/00	LAC-CAL 2000, SER A	904,460.58
	C.I. 2658M	30,609.11
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	\$119,372,606.69 (1)

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,148.37
	ROSEMEAD ELEM SD COP 1996	197,469.18
	LACOE PROJ AND LEASE PYMT FD	<u>258,132.21</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>\$456,749.76</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$119,829,356.45</u></u>

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$23,358,530.69 (1)
12/01/98	DISNEY PROJECT (Partial Refund), 1998	6,623,397.31 (1)
02/09/93	DISNEY PROJECT, 1993	11,020,514.28 (1)
	LAC-CAL 2002, SER A	1,069,052.18 (1)
07/01/93	MARINA DEL REY FINANCING, SERIES A	14,425,387.64 (1)
11/01/97	MASTER REFUNDING 1997, SERIES A	23,539,612.54 (1)
12/09/92	MASTER REFUNDING PROJECT, 1992	12,620,129.69 (1)
	MASTER REFUNDING 2002, SERIES A	3,014,931.26 (1)
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	28,374,102.04 (1)
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,311,659.66 (1)
	COMMUNITY FACILITIES DIST. NO. 3	12,593,231.24 (1)
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	11,361,880.31 (1)
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00 (1)
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	129,738,025.53 (1)
05/01/91	MASTER REFUNDING PROJECT 1997	213.27 (2)
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	249,409,954.77 (1)
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	145,538,832.04 (1)
	U.S. BANK TRUST - TRUSTEE TOTAL	<u>\$673,999,454.45</u>

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00
	ABC USD 2003 GO REF SER A	18,957,165.94
	ACTON AGUA DULCE 1999A COP	180,585.98
	ARCADIA USD 1993A GOB	0.00 (1)
	ALHAMBRA CITY ELEM 1999A GOB	0.00 (1)
	AZUSA USD 2002 SER A	0.00 (2)
	BEVERLY HILLS USD 1995A GOB	12,654,359.96 (4)
	CULVER CITY SD ELEC96 SER 1999	0.00 (3)
	DOWNEY USD GOB 96 SER A	1.00
	DOWNEY USD GOB 96 SER D	0.00
	DUARTE USD 1998 SER B & C	0.00 (1)
	INGLEWOOD USD 2000 COP SER B	72.57
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	375.58
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	930,997.58
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09
	L.A. COUNTY SHOOOLS PFP 2001-2002 COP SER A	0.00 (5)
	LANCASTER SD ELEC 1999 SER A	0.00
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	16,186,511.73
	U.S. BANK SCHOOLS - SUB TOTAL	\$48,910,070.43

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	3,066.99
	LITTLE LAKE SD 2000 SER A	0.00 (1)
	LITTLE LAKE SD 2002 SER B	0.00 (2)
	LONG BEACH COP 1992 SER A 1997	0.00 (3)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00
	PASADENA COM COLLEGE DIST 1993A	1,218,515.43
	PASADENA USD ELEC 1997 SER B	0.00
	POMONA USD GOB 2000 SER A	0.00 (1)
	POMONA USD 1991	0.00 (2)
	POMONA USD GOB SER A,B,C,D 1998	24,406,446.29
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,322,330.00
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	103.18
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$26,950,461.89

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00 (1)
	SANTA MONICA/MALIBU USD SER 1999	0.00
	SANTA MONICA/MALIBU USD SER 2001	0.00 (1)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (2)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00 (2)
	SAUGUS UNION HSD 1993A GOB	0.00 (1)
	SOUTH PASADENA USD ELEC 1995 SER C	0.00
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00
	WALNUT VALLEY USD GOB 2000 SER A	0.00 (1)
	WEST COVINA 2000 GOB SER A, B & C	19,738,382.49 (1)
	WEST COVINA GOB REFUNDING SER A	0.00 (1)
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00 (1)
	WHITTIER UNION HSD ELEC 1999 SER A	0.00
	WISEBURN SD ELEC 1997 SER 1999 A	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$19,738,382.49
	U.S. BANK SCHOOLS - TOTAL	<u>\$95,598,914.81</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/03
TRUSTEE: GREAT WEST LIFE
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$17,435,933.78
	Washington Mutual Bank Fund	63,956,699.96
	Los Angeles County Stable Income Fund	1,496,320,540.26
	Los Angeles County Investment Fund	5,643,006.70
	Small Cap Equity Managed by Brandywine	165,719,066.29
	Capital Guardian International (NON US)	7,313,451.38
	Delaware Interanational Equity Fund	46,721,228.00
	DIA Medium Size Company fund	325,094,490.75
	Pre-Assembled Portfolio A	21,790,525.78
	Pre-Assembled Portfolio B	12,168,278.48
	Pre-Assembled Portfolio C	28,724,524.19
	Pre-Assembled Portfolio D	132,475,651.78
	Pre-Assembled Portfolio E	53,037,844.62
	Putnam High Yield Advantage Fund	25,639,254.51
	State Street S & P 500 Flagship Series C	405,397,810.71
		<u>\$2,807,438,307.19</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/03
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	<u>44,799.05</u>
	TREASURER TOTAL	<u><u>44,799.05</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/03
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$57,199,000.00
	CASH AND EQUIVALENTS	<u>24,794.33</u>
	PFM - TRUSTEE TOTAL	<u><u>\$57,223,794.33</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/03
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$7,584,688.00
	CASH EQUIVALENTS	<u>74,708.28</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$7,659,396.28</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/03
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 1998, SERIES B	1,025,865.55 (1)
	LAC-CAL 2001, SERIES A	1,016,621.36 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u><u>\$2,042,487.91</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/03
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$4,697,224.14
11/01/99	LAC-CAL 1999, SERIES A	<u>1,013,645.61</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$5,710,869.75</u></u> (1)

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/03
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
CORPORATE AND AGENCY ISSUED-							
CDFM -							
57864	CHASE MAN BK USA FRN CD	1.08	07/07/04	50,000,000.00	50,000,000.00	34,500.00	Coupon rate=1-month US\$LIBOR -4bp. Cert of Deposit.
57865	CHASE MAN BK USA FRN CD	1.08	07/07/04	35,000,000.00	35,000,000.00	24,150.00	Coupon rate=1-month US\$LIBOR -4bp. Cert of Deposit.
CDFM Totals:				85,000,000.00	85,000,000.00	58,650.00	
CNFL -							
53970	DEUTSCHE BK FINANCIAL FRN	1.19	12/12/03	30,000,000.00	30,002,264.35	18,841.67	Coupon rate=3-month US\$LIBOR plus 5bp. Iss'd under MTN Prog. Short 1st cpn.
CNFL Totals:				30,000,000.00	30,002,264.35	18,841.67	
CNFM -							
49574	CITIGROUP INC FRN	1.35	03/09/04	37,222,000.00	37,235,174.33	30,708.15	Coupon rate=1-month US\$LIBOR plus 23bp. Mod follow bus day cnvnt: US.
51159	GECC FRN	1.27	03/15/05	25,000,000.00	25,003,730.17	14,055.56	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
CNFM Totals:				62,222,000.00	62,238,904.50	44,763.71	
FLCQ-							
56920	CIBC NY FRCD	1.04	10/30/03	50,000,000.00	49,999,390.67	91,109.38	Coupon rate=3-month US\$LIBOR -6.875bp. Iss'd under Yankee CD prog.
FLCQ Totals:				50,000,000.00	49,999,390.67	91,109.38	
FRAQ-							
54490	FHLB (CALLABLE)	1.44	12/17/04	50,000,000.00	50,000,000.00	28,000.00	Cpn rate=3mo US\$LIBOR +30bp to 12/03 Qtrly (Act/360); thereafter 3.0% (30/360).
54545	FHLB (CALLABLE)	1.53	03/23/05	50,000,000.00	50,000,000.00	17,000.00	Cpn rate=3mo US\$LIBOR +39bp to 03/04 Qtrly (Act/360); thereafter 3.0% (30/360).
54546	FHLB (CALLABLE)	1.59	03/23/05	50,000,000.00	50,000,000.00	17,666.67	Cpn rate=3mo US\$LIBOR +45bp to 12/04 Qtrly (Act/360); thereafter 3.0% (30/360).
54984	FNMA (CALLABLE)	1.51	04/28/05	50,000,000.00	50,000,000.00	136,319.44	Cpn rate=3mo US\$LIBOR +40bp to 01/04; thereafter 3.0%.
55041	FHLB (CALLABLE)	1.41	08/04/05	50,000,000.00	50,000,000.00	113,905.56	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 02/04; thereafter 3.46% (30/360).
55240	FHLB (CALLABLE)	1.37	08/19/05	50,000,000.00	50,000,000.00	81,819.44	Cpn rate=3mo US\$LIBOR +24bp (Act/360) to 05/04; thereafter 3.25% (30/360).
55197	SLMA (CALLABLE)	1.44	09/15/05	50,000,000.00	50,000,000.00	32,000.00	Cpn rate=3mo US\$LIBOR +30bp to 03/03 (Act/360); 3mo US\$LIBOR =30bp to 12/03 (Act/360); thereafter 3.15% (30/360). Short 1st cpn.
55198	SLMA (CALLABLE)	1.44	09/15/05	50,000,000.00	50,000,000.00	32,000.00	Cpn rate=3mo US\$LIBOR +37.5bp (Act/360) to 06/04; thereafter 3% (30/360).
55521	FHLB (CALLABLE)	1.52	12/14/05	50,000,000.00	50,000,000.00	35,770.83	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
55479	SLMA (CALLABLE)	1.44	12/15/05	50,000,000.00	50,000,000.00	32,000.00	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
55480	SLMA (CALLABLE)	1.44	12/15/05	50,000,000.00	50,000,000.00	32,000.00	Cpn rate=3mo US\$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
58481	FHLB (CALLABLE)	1.40	09/08/06	50,000,000.00	50,000,000.00	44,594.44	Cpn rate=3mo US\$LIBOR +25bp Max Cpn=5% Min Cpn=0% Unsec'd. Book entry.
58577	FHLB (CALLABLE)	1.44	09/18/06	50,000,000.00	50,000,000.00	26,000.00	Cpn rate=3mo US\$LIBOR +30bp Max Cpn=5% Unsec'd. Book entry.
FRAQ Totals:				650,000,000.00	650,000,000.00	629,076.38	
FRAQ2-							
52896	FHLB	1.19	08/05/04	50,000,000.00	49,978,864.57	92,633.33	Cpn rate=3mo US\$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
55371	FHLMC (CALLABLE)	1.91	02/27/06	50,000,000.00	50,000,000.00	90,194.44	Cpn rate=3mo US\$LIBOR +77bp to 2/04; thereafter 3% if not called. Unsec'd.
57338	FHLB (CALLABLE)	1.54	06/16/06	50,000,000.00	50,000,000.00	32,083.33	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
FRAQ2 Totals:				150,000,000.00	149,978,864.57	214,911.10	
CORPORATE AND AGENCY ISSUED TOTAL				1,027,222,000.00	1,027,219,424.09	1,057,352.24	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/03
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>							
BAN - LACCAL BANS							
54350	LACCAL BANS	1.44	06/30/05	10,000,000.00	10,000,000.00	36,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
57259	LACCAL BANS	1.44	06/30/05	5,000,000.00	5,000,000.00	18,000.00	
BAN Totals:				15,000,000.00	15,000,000.00	54,000.00	
COP1 - LACCAL MARINA DEL REY SER C							
18535	LACCAL MARINA DEL REY SER C	4.91	08/01/07	15,277,682.84	15,277,682.84	124,895.06	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
58328	LACCAL MARINA DEL REY SER C	4.91	08/01/07	380.68	380.68	2.85	
28344	LACCAL MARINA DEL REY SER C	4.91	08/01/07	318.47	318.47	2.34	
28369	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,360.01	1,360.01	9.27	
58384	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,022.06	1,022.06	6.82	
58425	LACCAL MARINA DEL REY SER C	4.91	08/01/07	357.01	357.01	2.24	
58439	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,664.94	1,664.94	9.75	
58457	LACCAL MARINA DEL REY SER C	4.91	08/01/07	746.67	746.67	4.27	
58472	LACCAL MARINA DEL REY SER C	4.91	08/01/07	178.24	178.24	1.00	
58499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,789.12	1,789.12	9.51	
58522	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,970.18	1,970.18	9.66	
58614	LACCAL MARINA DEL REY SER C	4.91	08/01/07	454.39	454.39	1.80	
58632	LACCAL MARINA DEL REY SER C	4.91	08/01/07	794.94	794.94	3.03	
58667	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,575.60	1,575.60	5.58	
58698	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,944.70	1,944.70	6.09	
58714	LACCAL MARINA DEL REY SER C	4.91	08/01/07	272.71	272.71	0.82	
58731	LACCAL MARINA DEL REY SER C	4.91	08/01/07	305.62	305.62	0.87	
58754	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,196.02	1,196.02	3.10	
58842	LACCAL MARINA DEL REY SER C	4.91	08/01/07	120.21	120.21	0.13	
58860	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,085.02	1,085.02	1.03	
58865	LACCAL MARINA DEL REY SER C	4.91	08/01/07	375.68	375.68	0.31	
58898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	140.88	140.88	0.10	
58916	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,142.82	1,142.82	0.31	
58934	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,401.31	1,401.31	0.19	
COP1 Totals:				15,298,280.12	15,298,280.12	124,976.13	
LOS ANGELES COUNTY ISSUED TOTAL				30,298,280.12	30,298,280.12	178,976.13	
NTRD - PSI NON-TRADING Total:				1,057,520,280.12	1,057,517,704.21	1,236,328.37	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 09/30/03
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
54350	LACCAL	11/15/02	10,000,000.00	1.440%
57259	LACCAL	05/30/03	5,000,000.00	1.440%
			<u>15,000,000.00</u>	

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Security Type Grouping - Cost & Wtd Avg Days To Maturity
 As of September 30, 2003
 Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	1,385,009,036.11	67.08 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	49,972,819.45	20.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	3,116,197,288.48	19.52 DAYS	0.00	0.00 DAYS
GOVERNMENTS	2,772,969,051.32	323.58 DAYS	0.00	0.00 DAYS
AGENCIES	6,458,969,473.57	482.74 DAYS	0.00	0.00 DAYS
MUNICIPALS	30,298,280.12	1,023.75 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	292,241,168.85	362.16 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$14,105,657,117.90	305.33 DAYS	0.00	0.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2003
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	10/01/03 - 10/30/03	2,984,835,000.00	21.20	21.20	2,984,271,391.42	21.16	21.16
31 to 60 Days	10/31/03 - 11/29/03	1,119,487,000.00	7.95	29.15	1,118,698,615.47	7.93	29.09
61 to 90 Days	11/30/03 - 12/29/03	694,000,000.00	4.93	34.08	693,702,813.00	4.92	34.01
91 to 120 Days	12/30/03 - 01/28/04	141,207,000.00	1.00	35.08	141,155,444.51	1.00	35.01
121 to 180 days	01/29/04 - 03/28/04	378,271,000.00	2.69	37.77	376,446,738.28	2.67	37.68
181 to 270 Days	03/29/04 - 06/26/04	1,870,545,000.00	13.29	51.06	1,880,421,470.33	13.33	51.01
271 to 365 Days	06/27/04 - 09/29/04	1,455,850,000.00	10.34	61.40	1,465,605,642.13	10.39	61.40
1 to 1.5 YEARS	09/30/04 - 03/30/05	2,884,950,000.00	20.49	81.89	2,896,754,374.05	20.54	81.94
1.5 to 2 YEARS	03/31/05 - 09/29/05	1,133,580,000.00	8.05	89.94	1,133,598,728.83	8.04	89.98
2 to 3 YEARS	09/30/05 - 09/30/06	1,367,630,000.00	9.72	99.66	1,367,513,325.37	9.69	99.67
3 to 4 YEARS	09/30/06 - 09/30/07	46,978,280.12	0.33	99.99	46,981,575.45	0.33	100.00
5 to 10 YEARS	09/30/08 - 09/30/13	507,053.86	0.01	100.00	506,999.06	0.00	100.00
Portfolio Total:		\$14,077,840,333.98			\$14,105,657,117.90		
AST							
5 to 10 YEARS	09/30/08 - 09/30/13	250,000.00	100.00	100.00	246,653.61	100.00	100.00
Portfolio Total:		\$250,000.00			\$246,653.61		
BLPSI							
1 to 30 Days	10/01/03 - 10/30/03	500,000.00	16.70	16.70	499,984.65	16.70	16.70
31 to 60 Days	10/31/03 - 11/29/03	500,000.00	16.70	33.30	499,560.00	16.70	33.40
61 to 90 Days	11/30/03 - 12/29/03	500,000.00	16.70	50.00	499,182.22	16.70	50.10
91 to 120 Days	12/30/03 - 01/28/04	500,000.00	16.70	66.70	498,798.75	16.70	66.70
121 to 180 Days	01/29/04 - 03/28/04	1,000,000.00	33.30	100.00	995,756.87	33.30	100.00
Portfolio Total:		\$3,000,000.00			\$2,993,282.49		
GF							
1 to 1.5 YEARS	09/30/04 - 03/30/05	110,742.22	1.50	1.50	110,742.22	1.50	1.50
5 to 10 YEARS	09/30/08 - 09/30/13	282,692.59	3.80	5.30	282,692.59	3.80	5.30
10 + YEARS	09/30/13 - 09/30/53	6,980,190.45	94.70	100.00	6,980,190.45	94.70	100.00
Portfolio Total:		\$7,373,625.26			\$7,373,625.26		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2003
Attachment XV

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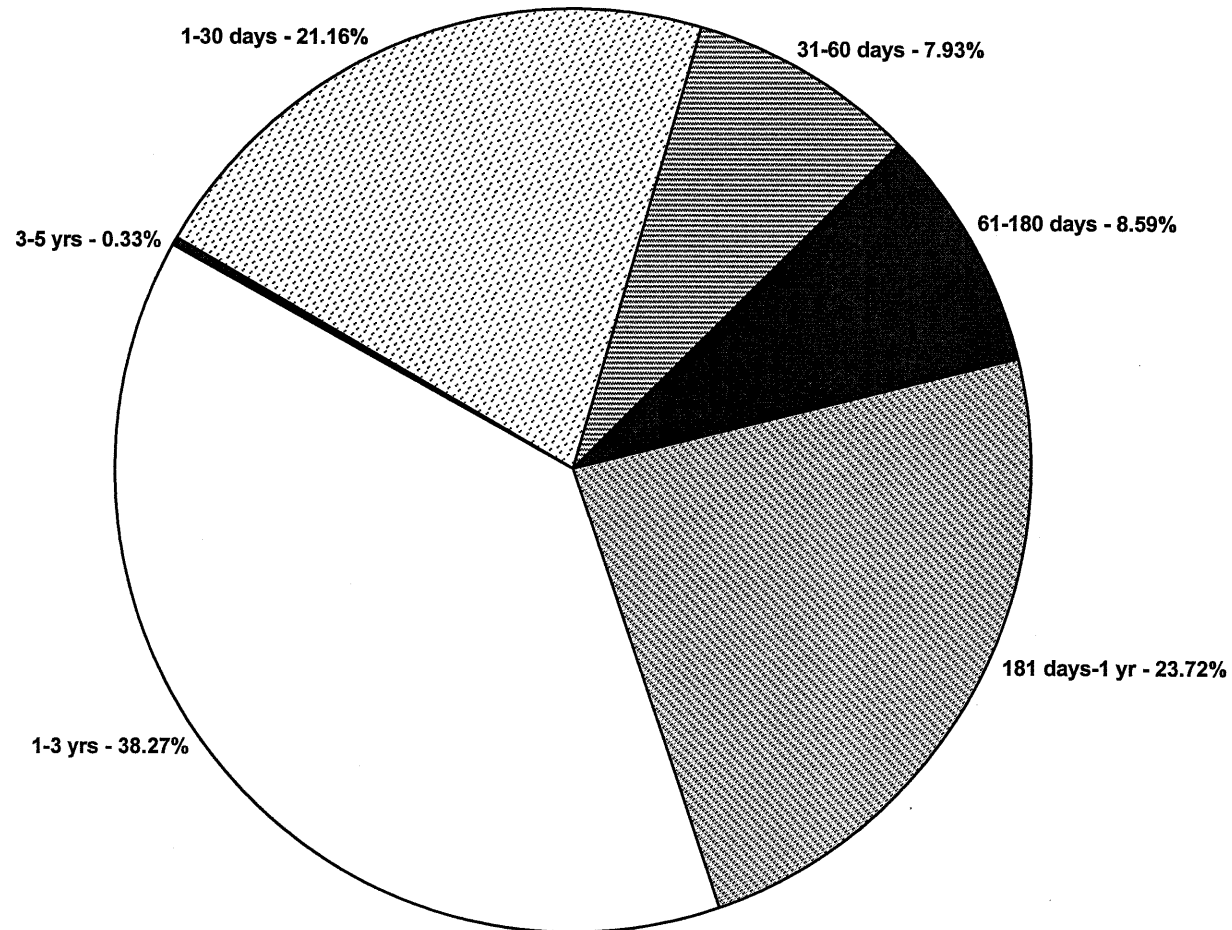
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
LAUSDK							
121 to 180 Days	01/29/04 - 03/28/04	50,000,000.00	3.80	3.80	49,814,500.00	3.80	3.80
181 to 270 Days	03/29/04 - 06/26/04	225,690,000.00	17.20	21.00	228,617,635.94	17.20	21.00
271 to 365 Days	06/27/04 - 09/29/04	260,800,000.00	19.80	40.80	263,712,102.38	19.90	40.90
1 to 1.5 YEARS	09/30/04 - 03/30/05	545,838,000.00	41.40	82.20	550,048,602.38	41.50	82.40
1.5 to 2 YEARS	03/31/05 - 09/29/05	233,600,000.00	17.80	100.00	233,623,923.27	17.60	100.00
Portfolio Total:		\$1,315,928,000.00			\$1,325,816,763.97		
MAST							
5 to 10 YEARS	09/30/08 - 09/30/13	75,000.00	46.90	46.90	73,990.71	45.80	45.80
10 + YEARS	09/30/13 - 09/30/53	85,000.00	53.10	100.00	87,723.79	54.20	100.00
Portfolio Total:		\$160,000.00			\$161,714.50		
SANIT							
31 to 60 Days	10/31/03 - 11/29/03	186,000.00	0.20	0.20	185,805.60	0.20	0.20
121 to 180 Days	01/29/04 - 03/28/04	100,000.00	0.10	0.30	100,846.71	0.10	0.30
271 to 365 Days	06/27/04 - 09/29/04	192,000.00	0.20	0.50	194,289.16	0.20	0.50
1 to 1.5 YEARS	09/30/04 - 03/30/05	591,000.00	0.50	1.00	600,837.23	0.50	1.00
1.5 to 2 YEARS	03/31/05 - 09/29/05	463,000.00	0.40	1.40	466,594.00	0.40	1.40
2 to 3 YEARS	09/30/05 - 09/30/06	922,000.00	0.80	2.20	995,132.69	0.80	2.20
3 to 4 YEARS	09/30/06 - 09/30/07	1,385,000.00	1.20	3.40	1,444,323.51	1.20	3.40
4 to 5 YEARS	09/30/08 - 09/30/13	116,372,000.00	96.60	100.00	116,382,338.65	96.60	100.00
Portfolio Total:		\$120,211,000.00			\$120,370,167.55		
SCAQM							
91 to 120 Days	12/30/03 - 01/28/04	39,135,902.18	100.00	100.00	39,135,902.18	100.00	100.00
Portfolio Total:		\$39,135,902.18			\$39,135,902.18		
SCP61							
1.5 to 2 YEARS	03/31/05 - 09/29/05	5,000,000.00	100.00	100.00	4,999,757.52	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$4,999,757.52		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of September 30, 2003
 Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCP6F							
2 to 3 YEARS	09/30/05 - 09/30/06	7,500,000.00	100.00	100.00	7,500,000.00	100.00	100.00
Portfolio Total:		\$7,500,000.00			\$7,500,000.00		
SCU5F							
2 to 3 YEARS	09/30/05 - 09/30/06	7,500,000.00	100.00	100.00	7,502,509.12	100.00	100.00
Portfolio Total:		\$7,500,000.00			\$7,502,509.12		
SLIM							
91 to 120 Days	12/30/03 - 01/28/04	11,322,185.52	100.00	100.00	11,322,185.52	100.00	100.00
Portfolio Total:		\$11,322,185.52			\$11,322,185.52		
SSTF							
10 + YEARS	09/30/13 - 09/30/53	225,000.00	100.00	100.00	229,695.97	100.00	100.00
Portfolio Total:		\$225,000.00			\$229,695.97		
WASIA							
91 to 120 Days	12/30/03 - 01/28/04	11,075,224.66	100.00	100.00	11,075,224.66	100.00	100.00
Portfolio Total:		\$11,075,224.66			\$11,075,224.66		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF SEPTEMBER, 2003
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 09/30/03
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,135,902.18
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,322,185.52
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,075,224.66</u>
	LAIF TOTAL	<u><u>\$61,533,312.36</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF AUGUST 2003 WITH AUGUST 2002 (DOLLARS IN THOUSANDS)

	AUGUST 2003	AUGUST 2002	CHANGE
Average Daily Portfolio	\$ 52,329,425	\$ 45,650,742	\$ +6,678,683
Accrued Earnings	\$ 72,327	\$ 100,568	\$ -28,241
Effective Yield	1.632	2.594	-0.962
Average Life-Month End (In Days)	221	199	+22
Total Security Transactions			
Amount	\$ 17,732,213	\$ 18,333,588	\$ -601,375
Number	400	413	-13
Total Time Deposit Transactions			
Amount	\$ 2,750,100	\$ 2,579,695	\$ +170,405
Number	137	157	-20
Average Workday Investment Activity	\$ 975,348	\$ 950,604	\$ +24,744
Prescribed Demand Account Balances			
For Services	\$ 1,053,666	\$ 600,897	\$ +452,769
For Uncollected Funds	\$ 155,331	\$ 150,001	\$ +5,330

**PHILIP ANGELIDES
TREASURER
STATE OF CALIFORNIA**

**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

August 31, 2003			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 1,393,854	2.71	+0.02
Bonds	0	0.00	0.00
Notes	8,091,514	15.73	-0.34
Strips	0	0.00	0.00
Total Government	\$ 9,485,368	18.44	-0.32
Federal Agency Coupons	\$ 4,652,580	9.05	-0.34
Certificates of Deposit	6,230,032	12.11	+0.01
Bank Notes	299,990	0.58	+0.39
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	-0.33
Federal Agency Discount Notes	7,425,669	14.44	-1.58
Time Deposits	5,728,595	11.14	+0.11
GNMAs	551	0.00	0.00
Commercial Paper	8,527,533	16.58	-2.18
FHLMC	4,555	0.01	0.00
Corporate Bonds	2,183,278	4.25	+0.01
Pooled Loans	5,485,109	10.67	+0.72
GF Loans	1,798,600	3.50	+3.50
Reversed Repurchases	-397,750	-0.77	-0.01
Total (All Types)	\$ 51,424,110	100.00	

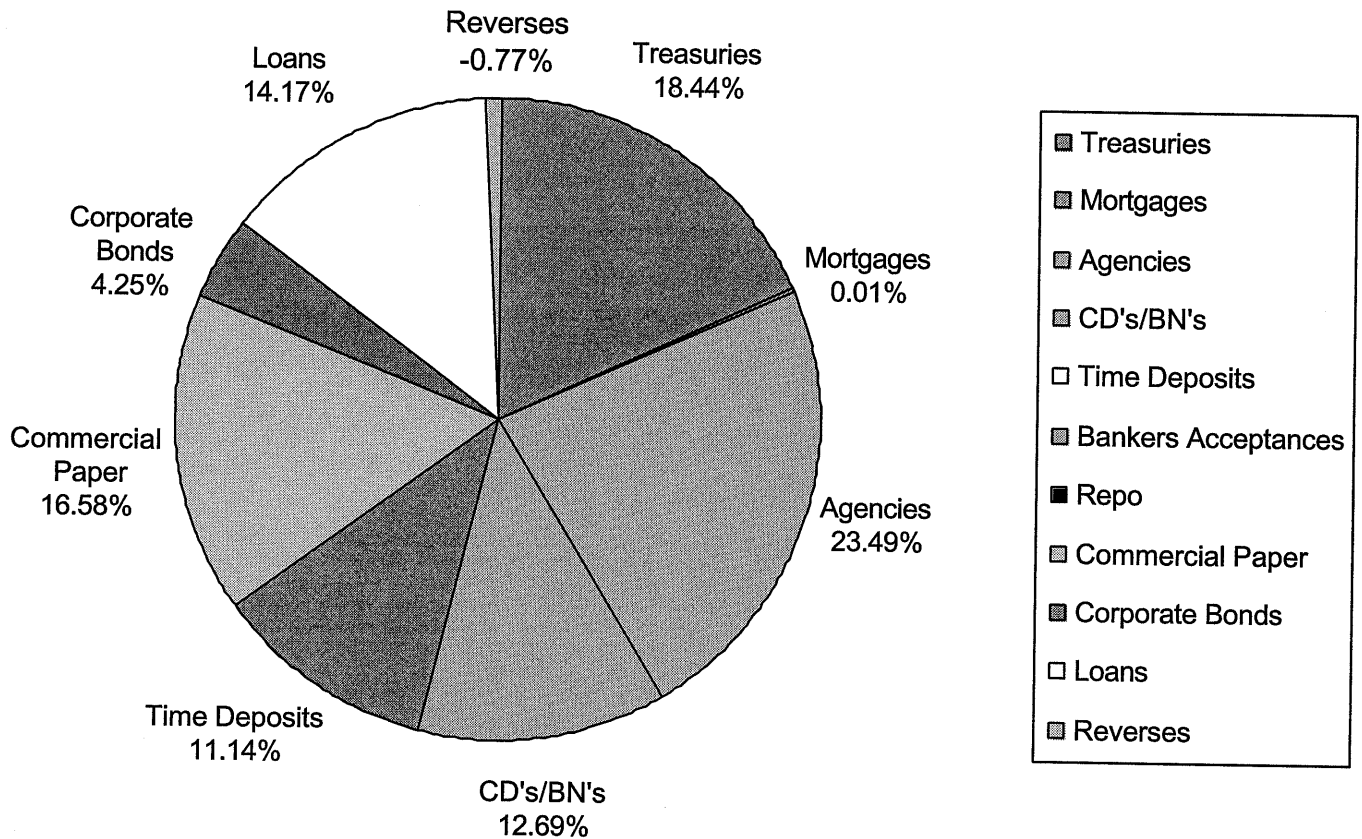
INVESTMENT ACTIVITY

	AUGUST 2003		JULY 2003	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	400	\$ 17,732,213	580	\$ 25,739,019
Other	15	99,815	16	904,341
Time Deposits	137	2,750,100	139	3,722,190
Totals	552	\$ 20,582,128	735	\$ 30,365,550

PMIA Monthly Average Effective Yield	1.632	1.653
Year to Date Yield Last Day of Month	1.642	1.653

Pooled Money Investment Account
Portfolio Composition
\$51.4 Billion

08/31/03



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/01/03 REDEMPTIONS									
	CP	SRAC	08/01/03	1.520		\$ 50,000	60	\$ 126,666.67	1.545
	CP	FMCC	08/01/03	1.490		50,000	71	146,930.56	1.515
	CP	NCAT	08/01/03	1.230		35,000	95	113,604.17	1.251
	CP	NCAT	08/01/03	1.230		50,000	95	162,291.67	1.251
	CP	GECC	08/01/03	1.230		50,000	95	162,291.67	1.251
	CP	GECC	08/01/03	1.230		50,000	95	162,291.67	1.251
	CP	GECC	08/01/03	1.230		50,000	95	162,291.67	1.251
	CP	GECC	08/01/03	1.230		50,000	95	162,291.67	1.251
	DISC NOTES	FNMA	08/01/03	0.880		50,000	43	52,555.56	0.893
	DISC NOTES	FNMA	08/01/03	0.880		50,000	43	52,555.56	0.893
	DISC NOTES	FNMA	08/01/03	0.940		50,000	44	57,444.44	0.954
	DISC NOTES	FNMA	08/01/03	0.940		50,000	44	57,444.44	0.954
	DISC NOTES	FNMA	08/01/03	0.940		50,000	44	57,444.44	0.954
	DISC NOTES	FNMA	08/01/03	0.940		50,000	44	57,444.44	0.954
08/01/03 SALES c/									
	DISC NOTES	FHLMC	12/05/03	1.070		23,972	1	695.47	1.084
	DISC NOTES	FNMA	10/06/03	1.070		50,000	1	1,452.44	1.084
		FHLB	7.250% 05/13/05	1.070		45,000	1	1,456.09	1.084
		FHLB	2.125% 05/15/06	1.070		50,000	1	1,448.78	1.084
08/01/03 PURCHASES									
	CP	FCAR	08/27/03	1.040		30,000			
	CP	SRAC	10/14/03	1.290		50,000			
	CP	SRAC	10/15/03	1.290		50,000			
	TREAS	NOTES	2.000% 05/15/06	2.202		50,000			
		FNMA	5.250% 06/15/06	2.500		50,000			
08/04/03 REDEMPTIONS									
	CD	SVENSKA	1.220% 08/04/03	1.210		50,000	62	104,196.24	1.226
	CD	SVENSKA	1.220% 08/04/03	1.210		50,000	62	104,196.24	1.226
	CP	GEN MILLS	08/04/03	1.030		50,000	46	65,805.56	1.045
08/04/03 PURCHASES									
	BN	WORLD	1.040% 11/26/03	1.060		50,000			
	BN	WORLD	1.040% 11/26/03	1.060		50,000			
	BN	WORLD	1.040% 11/26/03	1.060		50,000			
	BN	WORLD	1.040% 11/26/03	1.060		50,000			
	CP	FMCC	09/26/03	1.260		50,000			
	CP	SPARC	11/03/03	1.080		25,000			
	CP	GECC	11/03/03	1.090		50,000			
	CP	GECC	11/03/03	1.090		50,000			
	CP	HOUSEHOLD	12/02/03	1.080		50,000			
	CP	HOUSEHOLD	12/02/03	1.080		50,000			
	CP	HOUSEHOLD	12/08/03	1.080		25,000			
	CP	HOUSEHOLD	12/08/03	1.080		50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
08/04/03	PURCHASES (continued)								
		FNMA	5.250%	06/15/06	2.705	50,000			
08/04/03	PURCHASES c/								
	DISC NOTES	FHLMC		12/05/03	1.040	31,876			
		FHLB	7.250%	05/13/05	1.040	19,000			
		FHLB	1.930%	04/10/06	1.040	26,000			
		FHLMC	6.750%	05/30/06	1.040	21,000			
08/05/03	REDEMPTIONS								
	CP	HOUSEHOLD		08/05/03	1.030	50,000	36	51,500.00	1.045
	CP	HOUSEHOLD		08/05/03	1.030	50,000	36	51,500.00	1.045
	CP	CITICORP		08/05/03	1.040	50,000	36	52,000.00	1.055
	CP	CITICORP		08/05/03	1.040	50,000	36	52,000.00	1.055
	CP	PREFCO		08/05/03	1.070	50,000	36	53,500.00	1.086
	CP	FMCC		08/05/03	1.410	50,000	56	109,666.67	1.432
	CP	GECC		08/05/03	1.240	30,000	102	105,400.00	1.261
	CP	CAFCO		08/05/03	1.180	50,000	62	101,611.11	1.198
	CP	CAFCO		08/05/03	1.180	50,000	62	101,611.11	1.198
	CP	SRAC		08/05/03	1.610	50,000	96	214,666.67	1.639
	CP	GMAC		08/05/03	1.540	50,000	96	205,333.33	1.567
	CP	GMAC		08/05/03	1.540	50,000	96	205,333.33	1.567
08/05/03	SALES c/								
	DISC NOTES	FHLMC		12/05/03	1.040	31,876	1	898.85	1.054
		FHLB	7.250%	05/13/05	1.040	19,000	1	596.27	1.054
		FHLB	1.930%	04/10/06	1.040	26,000	1	725.80	1.054
		FHLMC	6.750%	05/30/06	1.040	21,000	1	667.97	1.054
08/05/03	PURCHASES								
	CD	WASHINGTON	1.090%	12/08/03	1.090	50,000			
	CD	WASHINGTON	1.090%	12/08/03	1.090	50,000			
	CD	WASHINGTON	1.090%	12/08/03	1.090	50,000			
	CP	GMAC		09/02/03	1.240	20,000			
	CP	GMAC		09/02/03	1.240	50,000			
	CP	SRAC		10/10/03	1.290	50,000			
	CP	JP MORGAN		11/03/03	1.060	30,000			
	CP	JP MORGAN		11/03/03	1.060	50,000			
	CP	JP MORGAN		11/05/03	1.060	50,000			
08/06/03	NO REDEMPTIONS								
08/06/03	PURCHASES								
	CD	TORONTO	1.080%	12/29/03	1.075	50,000			
	CD	TORONTO	1.080%	12/29/03	1.075	50,000			
	CD	WASHINGTON	1.090%	12/29/03	1.100	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/06/03 PURCHASES (continued)								
	CD	WASHINGTON	1.090%	12/29/03	1.100	50,000		
	CD	TORONTO	1.100%	01/09/04	1.100	50,000		
	CD	TORONTO	1.100%	01/09/04	1.100	50,000		
	CP	NCAT		08/07/03	0.920	10,000		
	CP	NCAT		08/07/03	0.920	50,000		
	CP	CITICORP		09/08/03	1.060	50,000		
	CP	CITICORP		09/08/03	1.060	50,000		
	CP	CITIGLOBAL		10/01/03	1.050	5,000		
	CP	CITIGLOBAL		10/01/03	1.050	50,000		
	CP	CITIGLOBAL		10/01/03	1.050	50,000		
	CP	FCAR		01/09/04	1.100	36,000		
08/07/03 REDEMPTIONS								
	CP	NCAT		08/07/03	0.920	10,000	1	255.56
	CP	NCAT		08/07/03	0.920	50,000	1	1,277.78
08/07/03 PURCHASES								
	CP	GECC		08/08/03	0.960	50,000		
	CP	GECC		08/08/03	0.960	50,000		
	CP	GECC		08/08/03	0.960	50,000		
	CP	GECC		08/08/03	0.960	50,000		
08/08/03 REDEMPTIONS								
	CD	STNRD CH	1.200%	08/08/03	1.200	50,000	93	155,000.00
	CD	STNRD CH	1.200%	08/08/03	1.200	50,000	93	155,000.00
	CP	GECC		08/08/03	0.960	50,000	1	1,333.33
	CP	GECC		08/08/03	0.960	50,000	1	1,333.33
	CP	GECC		08/08/03	0.960	50,000	1	1,333.33
	CP	GECC		08/08/03	0.960	50,000	1	1,333.33
	CP	GECC		08/08/03	1.200	50,000	65	108,333.33
	CP	GECC		08/08/03	1.200	50,000	65	108,333.33
	CP	GECC		08/08/03	1.200	50,000	65	108,333.33
	CP	GECC		08/08/03	1.200	50,000	65	108,333.33
08/08/03 PURCHASES								
	CP	GECC		01/09/04	1.080	50,000		
	CP	GECC		01/09/04	1.080	50,000		
	CP	GECC		01/09/04	1.080	50,000		
	CP	GECC		01/09/04	1.080	50,000		
	CP	FCAR		01/15/04	1.090	50,000		
	CP	FCAR		01/15/04	1.090	50,000		
	DISC NOTES	FNMA		01/09/04	1.070	50,000		
	DISC NOTES	FNMA		01/09/04	1.070	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/11/03 REDEMPTIONS								
	CP	GECC	08/11/03	1.230	50,000	70	119,583.33	1.250
	CP	GECC	08/11/03	1.230	50,000	70	119,583.33	1.250
	CP	GECC	08/11/03	1.230	50,000	102	174,250.00	1.251
	CP	GECC	08/11/03	1.230	50,000	102	174,250.00	1.251
	CP	GECC	08/11/03	1.230	50,000	102	174,250.00	1.251
	CP	GECC	08/11/03	1.230	50,000	102	174,250.00	1.251
08/11/03 PURCHASES								
	CD	UBS	1.065%	01/09/04	1.060	50,000		
	CP	COUNTRYWIDE		09/26/03	1.090	50,000		
	CP	COUNTRYWIDE		09/26/03	1.090	50,000		
	CP	COUNTRYWIDE		09/26/03	1.090	50,000		
	CP	COUNTRYWIDE		09/26/03	1.090	50,000		
	CP	COUNTRYWIDE		09/26/03	1.090	50,000		
	CP	BEAR		11/24/03	1.050	50,000		
	CP	BEAR		11/24/03	1.050	50,000		
	CP	BEAR		11/24/03	1.050	50,000		
	CP	BEAR		11/24/03	1.050	50,000		
	CP	GECC		01/28/04	1.080	50,000		
	CP	GECC		01/28/04	1.080	50,000		
	CP	GECC		01/28/04	1.080	50,000		
	CP	GECC		01/28/04	1.080	50,000		
08/12/03 REDEMPTIONS								
	DISC NOTES	FHLMC		08/12/03	0.970	6,000	8,891.66	0.984
	DISC NOTES	FHLMC		08/12/03	0.970	50,000	74,097.20	0.984
	DISC NOTES	FHLMC		08/12/03	0.970	50,000	74,097.20	0.984
08/12/03 PURCHASES								
	DISC NOTES	FNMA		01/15/04	1.090	50,000		
	DISC NOTES	FNMA		01/15/04	1.090	50,000		
08/13/03 NO REDEMPTIONS								
08/13/03 PURCHASES								
	CP	CITIGLOBAL		11/10/03	1.060	50,000		
	CP	CITIGLOBAL		11/10/03	1.060	50,000		
	CP	CITIGLOBAL		11/10/03	1.060	50,000		
08/14/03 NO REDEMPTIONS								
08/14/03 NO PURCHASES								
08/15/03 RRS								
	TREAS	NOTES	2.000%	05/15/06	0.550	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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08/15/03 RRS (continued)

TREAS	NOTES	2.000%	05/15/06	0.550	50,000			
TREAS	NOTES	2.000%	05/15/06	0.550	50,000			
TREAS	NOTES	2.000%	05/15/06	0.550	50,000			

08/15/03 REDEMPTIONS

CD	CS/FST BOSTON	1.045%	08/15/03	1.040	50,000	38	54,889.18	1.054
CD	CS/FST BOSTON	1.045%	08/15/03	1.040	50,000	38	54,889.18	1.054
CD	MONTREAL	1.030%	08/15/03	1.030	50,000	43	61,513.89	1.044
CD	MONTREAL	1.030%	08/15/03	1.030	50,000	43	61,513.89	1.044
CD	MONTREAL	1.030%	08/15/03	1.030	50,000	43	61,513.89	1.044
CD	MONTREAL	1.030%	08/15/03	1.030	50,000	43	61,513.89	1.044
CP	JP MORGAN		08/15/03	1.020	50,000	38	53,833.34	1.035
CP	JP MORGAN		08/15/03	1.020	50,000	38	53,833.34	1.035
MTN	W/F	4.250%	08/15/03	4.180	20,000	703	1,613,479.59	4.183
MTN	W/F	4.250%	08/15/03	4.180	33,650	703	2,714,679.40	4.183
TREAS	NOTES	5.750%	08/15/03	4.078	50,000	785	4,483,684.39	4.078
TREAS	NOTES	5.750%	08/15/03	4.078	50,000	785	4,483,684.39	4.078
TREAS	NOTES	5.750%	08/15/03	4.743	50,000	913	6,027,343.75	4.743
TREAS	NOTES	5.750%	08/15/03	4.743	50,000	913	6,027,343.75	4.743
TREAS	NOTES	5.750%	08/15/03	4.945	50,000	940	6,453,125.00	4.945
TREAS	NOTES	5.750%	08/15/03	4.945	50,000	940	6,453,125.00	4.945
TREAS	NOTES	5.750%	08/15/03	6.033	50,000	1058	8,710,937.50	6.033
TREAS	NOTES	5.750%	08/15/03	6.033	50,000	1058	8,710,937.50	6.033
	FHLB	4.125%	08/15/03	3.210	25,000	683	1,518,979.17	3.194
	FHLB	4.125%	08/15/03	3.173	50,000	683	3,003,958.33	3.156
	FHLB	4.125%	08/15/03	3.168	50,000	683	2,999,958.33	3.152
	FHLB	4.125%	08/15/03	4.240	50,000	730	4,234,200.00	4.243
	FHLB	4.125%	08/15/03	4.240	50,000	730	4,234,200.00	4.243
	FHLB	4.125%	08/15/03	4.240	50,000	730	4,234,200.00	4.243

08/15/03 RRP

TREAS	NOTES	2.000%	05/15/06	0.250	50,000	43	(15,042.53)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	43	(15,042.53)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	43	(15,042.53)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	43	(15,042.53)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	38	(13,397.98)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	38	(13,397.98)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	38	(13,397.98)	-0.253
TREAS	NOTES	2.000%	05/15/06	0.250	50,000	38	(13,397.98)	-0.253

08/15/03 PURCHASES

CP	HOUSEHOLD		08/18/03	1.280	50,000			
CP	HOUSEHOLD		08/18/03	1.280	50,000			
CP	GOLDMAN		08/28/03	1.150	10,000			
CP	GOLDMAN		08/28/03	1.150	50,000			
CP	GOLDMAN		08/28/03	1.150	50,000			
CP	GOLDMAN		08/28/03	1.150	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/15/03 PURCHASES (continued)									
	CP	GEN MILLS	10/15/03	1.120		36,440			
	CP	GEN MILLS	10/15/03	1.120		50,000			
	TREAS	NOTES	2.375% 08/15/06	2.500		50,000			
08/15/03 PURCHASES g/									
	DISC NOTES	FNMA	09/15/03	1.020		50,000			
	DISC NOTES	FNMA	09/15/03	1.020		50,000			
	DISC NOTES	FNMA	09/15/03	1.020		50,000			
	DISC NOTES	FNMA	09/15/03	1.020		50,000			
08/18/03 REDEMPTIONS									
	CP	HOUSEHOLD	08/18/03	1.280		50,000	3	5,333.33	1.297
	CP	HOUSEHOLD	08/18/03	1.280		50,000	3	5,333.33	1.297
	MTN	FR GMAC	08/18/03	5.042		10,000	1543	1,815,668.39	4.325
08/18/03 PURCHASES									
	CP	MORG STAN	08/28/03	1.060		50,000			
	CP	MORG STAN	08/28/03	1.060		50,000			
	CP	MORG STAN	08/28/03	1.060		50,000			
	CP	MORG STAN	08/28/03	1.060		50,000			
	CP	FMCC	10/01/03	1.240		20,000			
	CP	GMAC	11/24/03	1.300		30,000			
	CP	GECC	12/02/03	1.080		10,000			
	CP	GECC	12/02/03	1.080		50,000			
	DISC NOTES	FHLMC	12/31/03	1.080		40,000			
	DISC NOTES	FHLMC	12/31/03	1.080		50,000			
08/19/03 RRS									
	TREAS	NOTES	2.000% 05/15/06	0.550		50,000			
	TREAS	NOTES	2.000% 05/15/06	0.550		50,000			
	TREAS	NOTES	2.000% 05/15/06	0.550		50,000			
	TREAS	NOTES	2.000% 05/15/06	0.550		50,000			
08/19/03 NO REDEMPTIONS									
	CP	GECC	02/09/04	1.130		50,000			
	CP	GECC	02/09/04	1.130		50,000			
	CP	GECC	02/10/04	1.130		50,000			
	CP	GECC	02/10/03	1.130		50,000			
08/19/03 PURCHASES g/									
	CD	ANZ	1.050% 09/30/03	1.050		50,000			
	CD	ANZ	1.050% 09/30/03	1.050		50,000			
	CD	ANZ	1.050% 09/30/03	1.050		50,000			
	CD	ANZ	1.050% 09/30/03	1.050		50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>DATE</u>	<u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/20/03 REDEMPTIONS									
	CD	DEXIA	1.240%	08/20/03	1.235	50,000	126	216,128.77	1.252
	CD	DEXIA	1.240%	08/20/03	1.235	50,000	126	216,128.77	1.252
	CP	BARTON		08/20/03	1.050	7,723	50	11,262.71	1.066
	CP	BARTON		08/20/03	1.050	50,000	50	72,916.67	1.066
	CP	KODAK		08/20/03	1.100	25,000	63	48,125.00	1.117
	CP	CAFCO		08/20/03	1.005	50,000	63	87,937.50	1.020
	CP	CAFCO		08/20/03	1.005	50,000	63	87,937.50	1.020
	CP	CAFCO		08/20/03	1.005	50,000	63	87,937.50	1.020
	CP	CAFCO		08/20/03	1.005	50,000	63	87,937.50	1.020
	CP	KODAK		08/20/03	1.100	50,000	65	99,305.56	1.117
	CP	KODAK		08/20/03	1.100	25,000	65	49,652.78	1.117
	CP	SPARC		08/20/03	1.040	30,000	68	58,933.33	1.056
	CP	FCAR		08/20/03	1.230	50,000	79	134,958.33	1.250
	CP	FCAR		08/20/03	1.230	50,000	79	134,958.33	1.250
	CP	GMAC		08/20/03	1.490	50,000	89	184,180.56	1.516
	CP	BRISTOL		08/20/03	1.240	25,000	120	103,333.33	1.262
	CP	BRISTOL		08/20/03	1.240	25,000	120	103,333.33	1.262
	DISC NOTES	FNMA		08/20/03	0.950	44,433	63	73,869.86	0.964
	DISC NOTES	FNMA		08/20/03	0.950	50,000	63	83,125.00	0.964
	DISC NOTES	FNMA		08/20/03	0.945	50,000	63	82,687.50	0.959
	DISC NOTES	FNMA		08/20/03	0.945	50,000	63	82,687.50	0.959
	DISC NOTES	FNMA		08/20/03	0.945	50,000	63	82,687.50	0.959
08/20/03 SALES									
	TREAS	NOTES	2.375%	08/15/06	2.350	50,000	5	230,978.26	33.937
08/20/03 PURCHASES									
	CD	WASHINGTON	1.140%	01/20/04	1.140	50,000			
	CD	WASHINGTON	1.140%	01/20/04	1.140	50,000			
	CP	GMAC		01/28/04	1.330	50,000			
08/21/03 NO REDEMPTIONS									
08/21/03 PURCHASES									
	CD	TORONTO	1.110%	01/28/04	1.110	50,000			
	CD	TORONTO	1.110%	01/28/04	1.110	50,000			
	CP	GOLDMAN		08/27/03	1.000	50,000			
	CP	GOLDMAN		08/27/03	1.000	50,000			
	CP	GOLDMAN		08/27/03	1.000	50,000			
	CP	GOLDMAN		08/27/03	1.000	50,000			
	CP	JP MORGAN		01/28/04	1.100	10,000			
	CP	JP MORGAN		01/28/04	1.100	50,000			
	CP	JP MORGAN		01/28/04	1.100	50,000			
	DISC NOTES	FHLMC		01/15/03	1.085	40,000			
	DISC NOTES	FHLMC		01/15/03	1.085	50,000			
08/22/03 NO REDEMPTIONS									

POOLED MONEY INVESTMENT ACCOUNT

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08/22/03 PURCHASES								
	TREAS	NOTES	2.375%	08/15/06	2.450	50,000		
	TREAS	NOTES	2.375%	08/15/06	2.550	50,000		
08/25/03 NO REDEMPTIONS								
08/25/03 PURCHASES								
	CD	WASHINGTON	1.110%	11/24/03	1.110	50,000		
	CD	WASHINGTON	1.110%	11/24/03	1.110	50,000		
	CD	WASHINGTON	1.110%	11/24/03	1.110	50,000		
	CP	KODAK		09/04/03	1.550	50,000		
	CP	KODAK		09/04/03	1.550	25,000		
	CP	NCAT		01/28/04	1.100	50,000		
	CP	NCAT		01/28/04	1.100	50,000		
	CP	NCAT		01/28/04	1.100	50,000		
	CP	NCAT		01/28/04	1.100	25,000		
	DISC NOTES	FNMA		01/28/04	1.080	50,000		
	DISC NOTES	FNMA		01/28/04	1.080	50,000		
	DISC NOTES	FNMA		02/18/04	1.130	50,000		
	DISC NOTES	FNMA		02/18/04	1.130	50,000		
08/25/03 PURCHASES <u>c/</u>								
		FHLMC	5.500%	07/15/06	1.030	50,000		
		FHLMC	6.250%	07/15/04	1.030	25,000		
		FHLB	7.625%	05/15/07	1.030	17,000		
		FHLB	5.375%	02/15/06	1.030	17,000		
		FHLB	6.050%	05/27/08	1.030	15,020		
		FHLB	2.500%	11/15/05	1.030	14,000		
		FHLB	5.930%	08/19/08	1.030	10,000		
		FFCB	5.790%	06/23/08	1.030	10,000		
		FHLB	4.875%	05/14/04	1.030	10,000		
		FHLB	6.500%	11/15/05	1.030	8,000		
		FHLB	2.125%	05/15/06	1.030	8,000		
		FHLB	5.915%	08/25/08	1.030	5,450		
08/26/03 REDEMPTIONS								
	CP	AMER EXP		08/26/03	1.020	50,000	60	85,000.00
	CP	AMER EXP		08/26/03	0.900	50,000	63	78,750.00
	CP	AMER EXP		08/26/03	0.900	50,000	63	78,750.00
	DISC NOTES	FHLB		08/26/03	0.940	50,000	49	63,972.22
	DISC NOTES	FHLB		08/26/03	0.940	50,000	49	63,972.22
08/26/03 PURCHASES								
	CD	NOVA SCOT	1.110%	02/27/04	1.110	50,000		
	CD	NOVA SCOT	1.110%	02/27/04	1.110	50,000		
	CD	SVENSKA	1.120%	02/27/04	1.120	50,000		
	CD	SVENSKA	1.120%	02/27/04	1.120	50,000		

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08/26/03	PURCHASES (continued)								
	CD	FORTIS	1.130%	02/27/04	1.130	50,000			
	CD	FORTIS	1.130%	02/27/04	1.130	50,000			
	DISC NOTES	FHLB		01/28/04	1.090	46,700			
	DISC NOTES	FNMA		01/28/04	1.080	30,000			
	DISC NOTES	FNMA		01/28/04	1.080	50,000			
	MTN	BANC ONE	6.500%	02/01/06	2.560	22,461			
08/27/03	REDEMPTIONS								
	CD	S-E BANKEN	1.040%	08/27/03	1.030	50,000	36	51,500.51	1.044
	CD	S-E BANKEN	1.040%	08/27/03	1.030	50,000	36	51,500.51	1.044
	CD	BAYERHYPO	1.010%	08/27/03	1.010	50,000	70	98,194.44	1.024
	CD	BAYERHYPO	1.010%	08/27/03	1.010	50,000	70	98,194.44	1.024
	CD	BAYERHYPO	1.010%	08/27/03	1.010	50,000	70	98,194.44	1.024
	CD	BAYERHYPO	1.010%	08/27/03	1.010	50,000	70	98,194.44	1.024
	CD	BARCLAYS	1.240%	08/27/03	1.235	50,000	120	205,836.75	1.252
	CD	BARCLAYS	1.240%	08/27/03	1.235	50,000	120	205,836.75	1.252
	CD	WASHINGTON	1.240%	08/27/03	1.240	50,000	121	208,388.89	1.257
	CD	WASHINGTON	1.240%	08/27/03	1.240	50,000	121	208,388.89	1.257
	CD	NOVA SCOT	1.240%	08/27/03	1.240	50,000	128	220,444.44	1.257
	CD	NOVA SCOT	1.240%	08/27/03	1.240	50,000	128	220,444.44	1.257
	CP	GOLDMAN		08/27/03	1.000	50,000	6	8,333.33	1.014
	CP	GOLDMAN		08/27/03	1.000	50,000	6	8,333.33	1.014
	CP	GOLDMAN		08/27/03	1.000	50,000	6	8,333.33	1.014
	CP	GOLDMAN		08/27/03	1.000	50,000	6	8,333.33	1.014
	CP	FCAR		08/27/03	1.040	30,000	26	22,533.33	1.055
	CP	SPARC		08/27/03	1.070	25,000	28	20,805.56	1.085
	CP	ASCC		08/27/03	1.050	40,000	28	32,666.63	1.065
	CP	SPARC		08/27/03	1.070	50,000	28	41,611.11	1.085
	CP	ASCC		08/27/03	1.020	14,000	47	18,643.33	1.035
	CP	ASCC		08/27/03	1.020	50,000	47	66,583.33	1.035
	CP	ASCC		08/27/03	1.020	50,000	47	66,583.33	1.035
	CP	CITICORP		08/27/03	1.020	50,000	50	70,833.33	1.035
	CP	CITICORP		08/27/03	1.020	50,000	50	70,833.33	1.035
	CP	CITICORP		08/27/03	1.020	50,000	50	70,833.33	1.035
	CP	CITICORP		08/27/03	1.020	50,000	50	70,833.33	1.035
	CP	CITICORP		08/27/03	1.040	50,000	57	82,333.33	1.056
	CP	CITICORP		08/27/03	1.040	50,000	57	82,333.33	1.056
	CP	CITICORP		08/27/03	1.040	50,000	57	82,333.33	1.056
	CP	CITICORP		08/27/03	1.040	50,000	57	82,333.33	1.056
	CP	AMER EXP		08/27/03	1.020	50,000	61	86,416.67	1.035
	CP	HOUSEHOLD		08/27/03	0.920	50,000	65	83,055.56	0.934
	CP	FMCC		08/27/03	1.250	25,000	68	59,027.78	1.270
	CP	FMCC		08/27/03	1.250	50,000	68	118,055.56	1.270
	CP	GMAC		08/27/03	1.250	50,000	68	118,055.56	1.270
	CP	GMAC		08/27/03	1.250	50,000	68	118,055.56	1.270
	CP	MORG STAN		08/27/03	0.970	50,000	70	94,305.55	0.985
	CP	MORG STAN		08/27/03	0.970	50,000	70	94,305.55	0.985
	CP	FMCC		08/27/03	1.380	50,000	76	145,666.67	1.403
	CP	FMCC		08/27/03	1.380	50,000	76	145,666.67	1.403

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08/27/03 REDEMPTIONS (continued)									
	CP	BRISTOL	08/27/03	1.240		25,000	127	109,361.11	1.262
	DISC NOTES	FNMA	08/27/03	0.880		50,000	69	84,333.33	0.893
	DISC NOTES	FNMA	08/27/03	0.880		50,000	69	84,333.33	0.893
	DISC NOTES	FNMA	08/27/03	0.880		50,000	69	84,333.33	0.893
	DISC NOTES	FNMA	08/27/03	0.880		50,000	69	84,333.33	0.893
	DISC NOTES	FNMA	08/27/03	0.950		47,000	70	86,819.44	0.964
	DISC NOTES	FNMA	08/27/03	0.950		50,000	70	92,361.11	0.964
	DISC NOTES	FNMA	08/27/03	0.950		50,000	70	92,361.11	0.964
	DISC NOTES	FNMA	08/27/03	0.950		50,000	70	92,361.11	0.964
	DISC NOTES	FNMA	08/27/03	0.955		50,000	70	92,847.22	0.970
	DISC NOTES	FNMA	08/27/03	0.955		50,000	70	92,847.22	0.970
	DISC NOTES	FNMA	08/27/03	0.960		50,000	70	93,333.33	0.975
	DISC NOTES	FNMA	08/27/03	0.960		50,000	70	93,333.33	0.975
	DISC NOTES	FNMA	08/27/03	0.960		50,000	70	93,333.33	0.975
	DISC NOTES	FNMA	08/27/03	0.960		50,000	70	93,333.33	0.975
	DISC NOTES	FNMA	08/27/03	0.960		50,000	70	93,333.33	0.975
	DISC NOTES	FNMA	08/27/03	0.940		50,000	71	92,694.44	0.954
	DISC NOTES	FNMA	08/27/03	0.940		50,000	71	92,694.44	0.954
08/27/03 SALES c/									
		FHLB	5.915%	08/25/08	1.030	5,450	2	333.55	1.044
		FHLB	6.500%	11/15/05	1.030	8,000	2	496.75	1.044
		FHLB	2.125%	05/15/06	1.030	8,000	2	444.04	1.044
		FFCB	5.790%	06/23/08	1.030	10,000	2	613.88	1.044
		FHLB	5.930%	08/19/08	1.030	10,000	2	613.19	1.044
		FHLB	4.875%	05/14/04	1.030	10,000	2	582.35	1.044
		FHLB	2.500%	11/15/05	1.030	14,000	2	792.76	1.044
		FHLB	6.050%	05/27/08	1.030	15,020	2	936.61	1.044
		FHLB	7.625%	05/15/07	1.030	17,000	2	1,117.49	1.044
		FHLB	5.375%	02/15/06	1.030	17,000	2	1,019.81	1.044
		FHLMC	6.250%	07/15/04	1.030	25,000	2	1,466.43	1.044
		FHLMC	5.500%	07/15/06	1.030	50,000	2	3,027.57	1.044
08/27/03 PURCHASES									
	SBA	FR	1.300%	08/25/28	1.300	17,029			
08/28/03 REDEMPTIONS									
	CP	MORG STAN	08/28/03	1.060		50,000	10	14,722.20	1.075
	CP	MORG STAN	08/28/03	1.060		50,000	10	14,722.20	1.075
	CP	MORG STAN	08/28/03	1.060		50,000	10	14,722.20	1.075
	CP	MORG STAN	08/28/03	1.060		50,000	10	14,722.20	1.075
	CP	GOLDMAN	08/28/03	1.150		10,000	13	4,152.78	1.166
	CP	GOLDMAN	08/28/03	1.150		50,000	13	20,763.89	1.166
	CP	GOLDMAN	08/28/03	1.150		50,000	13	20,763.89	1.166
	CP	GOLDMAN	08/28/03	1.150		50,000	13	20,763.89	1.166

POOLED MONEY INVESTMENT ACCOUNT

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08/28/03 PURCHASES								
	CP	GECC	08/29/03	1.050	50,000			
	CP	GECC	08/29/03	1.050	50,000			
	CP	GECC	08/29/03	1.050	30,000			
	MTN	W/F	5.900%	05/21/06	2.790	20,285		
08/29/03 REDEMPTIONS								
	CD	W/F	1.030%	08/29/03	1.030	50,000	60	85,833.33
	CD	W/F	1.030%	08/29/03	1.030	50,000	60	85,833.33
	CD	W/F	1.030%	08/29/03	1.030	50,000	60	85,833.33
	CD	W/F	1.030%	08/29/03	1.030	50,000	60	85,833.33
	CP	GECC		08/29/03	1.050	30,000	1	875.00
	CP	GECC		08/29/03	1.050	50,000	1	1,458.33
	CP	GECC		08/29/03	1.050	50,000	1	1,458.33
	CP	CITIGLOBAL		08/29/03	1.020	50,000	60	85,000.00
	CP	CITIGLOBAL		08/29/03	1.020	50,000	60	85,000.00
	CP	CITIGLOBAL		08/29/03	1.020	50,000	60	85,000.00
	CP	CITIGLOBAL		08/29/03	1.020	50,000	60	85,000.00
	CP	MORG STAN		08/29/03	0.970	50,000	72	97,000.00
	CP	MORG STAN		08/29/03	0.970	50,000	72	97,000.00
	CP	GECC		08/29/03	0.990	50,000	72	99,000.00
	CP	GECC		08/29/03	0.990	50,000	72	99,000.00
	CP	GECC		08/29/03	0.990	50,000	72	99,000.00
	CP	GECC		08/29/03	0.990	50,000	72	99,000.00
	CP	FMCC		08/29/03	1.380	50,000	78	149,500.00
	CP	CAMPBELL		08/29/03	1.280	25,000	121	107,555.56
	DISC NOTES	FHLB		08/29/03	0.960	45,000	60	72,000.00
	DISC NOTES	FHLB		08/29/03	0.960	50,000	60	80,000.00
	DISC NOTES	FHLB		08/29/03	0.960	50,000	60	80,000.00
	DISC NOTES	FHLMC		08/29/03	0.890	50,000	71	87,763.89
	DISC NOTES	FHLMC		08/29/03	0.955	50,000	72	95,500.00
	DISC NOTES	FHLMC		08/29/03	0.955	50,000	72	95,500.00
	DISC NOTES	FHLMC		08/29/03	0.955	50,000	72	95,500.00
08/29/03 PURCHASES								
	DISC NOTES	FNMA		11/26/03	1.055	50,000		
	DISC NOTES	FNMA		11/26/03	1.055	50,000		
	DISC NOTES	FNMA		11/26/03	1.055	50,000		

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Bank of East Asia (USA)	05/13/03	1.180	6,000,000.00	11/19/03
Bank of East Asia (USA)	07/16/03	1.000	3,095,000.00	01/14/04
Bank of East Asia (USA)	08/14/03	1.090	3,000,000.00	02/11/04
Omni Bank	03/07/03	1.220	3,000,000.00	09/05/03
Omni Bank	03/21/03	1.210	2,000,000.00	09/19/03
Omni Bank	04/23/03	1.250	2,000,000.00	10/23/03
Omni Bank	05/21/03	1.080	2,000,000.00	11/20/03
Omni Bank	08/28/03	1.050	3,000,000.00	12/04/03
Omni Bank	08/20/03	1.090	2,000,000.00	02/19/04
<u>ARROYO GRANDE</u>				
Mid-State Bank	03/12/03	1.100	5,000,000.00	09/12/03
Mid-State Bank	04/14/03	1.180	5,000,000.00	10/15/03
Mid-State Bank	05/13/03	1.180	5,000,000.00	11/19/03
Mid-State Bank	06/13/03	0.960	5,000,000.00	12/12/03
Mid-State Bank	07/17/03	1.000	5,000,000.00	01/15/04
Mid-State Bank	08/14/03	1.090	5,000,000.00	02/11/04
<u>BEVERLY HILLS</u>				
City National Bank	03/13/03	1.210	10,000,000.00	09/10/03
City National Bank	03/10/03	1.210	10,000,000.00	09/10/03
<u>BREA</u>				
Jackson Federal Bank	08/20/03	1.000	10,000,000.00	11/20/03
Pacific Western National Bank	08/08/03	1.080	4,000,000.00	02/04/04
<u>CALABASAS</u>				
First Bank of Beverly Hills FSB	03/03/03	1.250	10,000,000.00	09/04/03
First Bank of Beverly Hills FSB	06/20/03	0.950	10,000,000.00	12/17/03
First Bank of Beverly Hills FSB	08/07/03	1.100	10,000,000.00	02/05/04
<u>CAMARILLO</u>				
First California Bank	03/24/03	1.210	3,000,000.00	09/24/03
First California Bank	03/28/03	1.230	3,000,000.00	09/24/03
First California Bank	06/04/03	1.140	2,000,000.00	12/05/03
First California Bank	07/30/03	1.060	4,000,000.00	01/28/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	07/16/03	0.980	7,000,000.00	01/14/04
Western Sierra National Bank	08/15/03	1.070	6,000,000.00	02/11/04
<u>CHICO</u>				
North State National Bank	03/12/03	1.080	1,000,000.00	09/12/03
Tri Counties Bank	06/19/03	0.940	20,000,000.00	09/17/03
<u>CHULA VISTA</u>				
North Island Federal Credit Union	03/26/03	1.240	5,000,000.00	09/26/03
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	06/12/03	0.980	6,000,000.00	12/11/03
EverTrust Bank	07/31/03	1.050	6,000,000.00	01/29/04
<u>DUBLIN</u>				
Operating Engineers FCU	04/08/03	1.130	5,000,000.00	10/08/03
Operating Engineers FCU	06/13/03	0.940	10,000,000.00	12/12/03
Operating Engineers FCU	08/14/03	1.070	5,000,000.00	02/11/04
<u>EL CENTRO</u>				
Valley Independent Bank	06/25/03	0.890	20,000,000.00	09/17/03
Valley Independent Bank	07/17/03	0.970	32,500,000.00	09/19/03
Valley Independent Bank	07/08/03	0.960	20,000,000.00	09/23/03
<u>EL SEGUNDO</u>				
First Coastal Bank NA	07/24/03	0.970	2,000,000.00	10/22/03
First Coastal Bank NA	08/29/03	1.060	2,000,000.00	12/04/03
Hawthorne Savings FSB	03/24/03	1.200	50,000,000.00	09/24/03
Hawthorne Savings FSB	07/09/03	0.910	60,000,000.00	10/08/03
Hawthorne Savings FSB	04/16/03	1.250	35,000,000.00	10/16/03
Hawthorne Savings FSB	05/14/03	1.180	25,000,000.00	11/20/03
Hawthorne Savings FSB	08/07/03	1.090	15,000,000.00	02/05/04
Xerox Federal Credit Union	03/06/03	1.240	7,000,000.00	09/08/03
Xerox Federal Credit Union	05/16/03	1.150	20,000,000.00	11/20/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	07/10/03	0.930	60,000,000.00	10/10/03
Westamerica Bank	07/23/03	0.930	50,000,000.00	10/22/03
Westamerica Bank	08/01/03	0.980	65,000,000.00	10/30/03
<u>FRESNO</u>				
United Security Bank	06/16/03	0.990	40,000,000.00	09/17/03
<u>FULLERTON</u>				
Fullerton Community Bank	05/13/03	1.190	9,000,000.00	11/19/03
Fullerton Community Bank	07/25/03	1.020	8,000,000.00	01/23/04
<u>GLENDALE</u>				
Verdugo Banking Company	07/10/03	0.920	5,000,000.00	10/01/03
Verdugo Banking Company	04/02/03	1.190	5,000,000.00	10/01/03
<u>GOLETA</u>				
Pacific Capital Bank	03/14/03	1.080	25,000,000.00	09/17/03
Pacific Capital Bank	04/29/03	1.210	10,000,000.00	10/01/03
Pacific Capital Bank	04/02/03	1.170	20,000,000.00	10/01/03
Pacific Capital Bank	06/09/03	1.050	85,000,000.00	12/10/03
Pacific Capital Bank	08/15/03	1.070	16,000,000.00	02/13/04
Pacific Capital Bank	07/25/03	0.990	45,000,000.00	02/13/04
<u>GRANADA HILLS</u>				
First State Bank of California	03/19/03	1.160	2,000,000.00	09/19/03
First State Bank of California	04/23/03	1.250	3,000,000.00	10/23/03
<u>IRVINE</u>				
Commercial Capital Bank	04/29/03	1.200	20,000,000.00	10/31/03
Commercial Capital Bank	05/20/03	1.100	20,000,000.00	11/20/03
Commercial Capital Bank	06/18/03	0.880	10,000,000.00	12/17/03
Commercial Capital Bank	07/24/03	0.990	4,000,000.00	01/08/04
Commercial Capital Bank	07/10/03	0.990	6,000,000.00	01/08/04
Commercial Capital Bank	08/20/03	1.070	15,000,000.00	02/19/04
Commercial Capital Bank	08/28/03	1.090	14,000,000.00	02/26/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LA JOLLA</u>				
Silvergate Bank	03/12/03	1.120	5,000,000.00	09/12/03
<u>LAKEPORT</u>				
Lake Community Bank	07/16/04	1.000	2,000,000.00	01/14/04
<u>LODI</u>				
Bank of Lodi	06/25/03	0.900	5,000,000.00	09/23/03
Farmers & Merchant Bk Cen CA	04/11/03	1.180	10,000,000.00	10/10/03
<u>LOS ANGELES</u>				
Broadway Federal Bank	03/11/03	1.170	3,000,000.00	09/11/03
Broadway Federal Bank	07/11/03	1.020	2,500,000.00	01/09/04
California Chohung Bank	03/07/03	1.200	5,000,000.00	09/05/03
California Chohung Bank	04/01/03	1.190	3,000,000.00	09/29/03
California Chohung Bank	04/14/03	1.160	3,300,000.00	10/15/03
Cathay Bank	06/12/03	1.020	30,000,000.00	09/11/03
Cathay Bank	03/24/03	1.200	19,000,000.00	09/24/03
Cathay Bank	04/07/03	1.140	19,000,000.00	10/08/03
Cathay Bank	05/13/03	1.180	15,000,000.00	11/19/03
Cathay Bank	08/27/03	1.030	17,000,000.00	12/03/03
Cedars Bank	06/12/03	1.020	4,500,000.00	09/11/03
Cedars Bank	04/03/03	1.150	5,000,000.00	10/03/03
Cedars Bank	04/22/03	1.240	4,000,000.00	10/22/03
Cedars Bank	08/21/03	1.090	2,000,000.00	02/20/04
Center Bank	06/20/03	0.930	20,000,000.00	09/18/03
Center Bank	06/25/03	0.870	20,000,000.00	09/18/03
Center Bank	07/09/03	0.910	10,000,000.00	10/08/03
CHB America Bank	08/21/03	0.990	4,000,000.00	11/21/03
CHB America Bank	07/17/03	0.980	1,000,000.00	01/15/04
Eastern International Bank	05/06/03	1.160	900,000.00	11/05/03
Eastern International Bank	06/12/03	0.980	1,000,000.00	12/11/03
Hanmi Bank	06/05/03	1.160	25,000,000.00	09/05/03
Hanmi Bank	06/19/03	0.930	25,000,000.00	09/18/03
Hanmi Bank	07/18/03	0.950	25,000,000.00	10/17/03
Hanmi Bank	08/18/03	1.000	5,000,000.00	11/05/03
Hanmi Bank	08/07/03	1.000	20,000,000.00	11/05/03
Manufacturers Bank	06/11/03	1.070	20,000,000.00	09/11/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Mellon First Business Bank	06/20/03	0.910	50,000,000.00	09/18/03
Mellon First Business Bank	07/10/03	0.920	50,000,000.00	10/09/03
Nara Bank, NA	03/18/03	1.160	5,000,000.00	09/11/03
Nara Bank, NA	03/11/03	1.160	5,000,000.00	09/11/03
Nara Bank, NA	07/08/03	0.930	5,000,000.00	10/08/03
Nara Bank, NA	04/23/03	1.250	20,000,000.00	10/23/03
Nara Bank, NA	08/08/03	1.080	10,000,000.00	02/04/04
One United Bank	07/11/03	0.950	1,000,000.00	09/17/03
One United Bank	06/16/03	0.990	3,000,000.00	09/17/03
One United Bank	06/16/03	0.990	6,000,000.00	09/17/03
Pacific Union Bank	03/06/03	1.240	20,000,000.00	09/04/03
Pacific Union Bank	07/10/03	1.010	10,000,000.00	01/08/04
Preferred Bank	06/20/03	0.940	31,000,000.00	09/19/03
Preferred Bank	08/08/03	1.090	4,000,000.00	02/06/04
Sae Han Bank	08/22/03	1.000	6,000,000.00	11/21/03
State Bank of India (California)	07/11/03	0.970	3,000,000.00	10/01/03
Western Federal Credit Union	04/23/03	1.230	30,000,000.00	10/23/03
Wilshire State Bank	03/19/03	1.160	8,000,000.00	09/19/03
Wilshire State Bank	04/23/03	1.250	4,000,000.00	10/23/03
Wilshire State Bank	08/14/03	0.990	2,000,000.00	11/14/03
Wilshire State Bank	05/13/03	1.180	2,000,000.00	11/14/03
Wilshire State Bank	05/06/03	1.180	4,000,000.00	11/14/03
Wilshire State Bank	06/19/03	0.940	2,000,000.00	12/17/03
Wilshire State Bank	05/29/03	1.130	5,000,000.00	12/17/03
Wilshire State Bank	07/10/02	1.010	7,000,000.00	01/08/04
Wilshire State Bank	08/07/03	1.090	4,000,000.00	02/05/04
Wilshire State Bank	08/14/03	1.090	3,000,000.00	02/25/04
Wilshire State Bank	08/27/03	1.110	4,000,000.00	02/25/04
<u>MERCED</u>				
County Bank	04/14/03	1.190	5,000,000.00	10/15/03
County Bank	08/27/03	1.040	5,000,000.00	12/03/03
County Bank	06/11/03	1.060	10,000,000.00	12/10/03
County Bank	07/17/03	1.010	5,000,000.00	01/15/04
<u>MODESTO</u>				
Valley First Credit Union	04/10/03	1.200	4,000,000.00	10/10/03
<u>MONTEREY PARK</u>				
Trust Bank FSB	04/01/03	1.210	3,000,000.00	10/01/03
Trust Bank FSB	07/09/03	1.000	3,000,000.00	01/07/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NORTH HIGHLANDS</u>				
Safe Credit Union	04/16/03	1.250	5,000,000.00	10/16/03
Safe Credit Union	08/14/03	0.990	20,000,000.00	11/13/03
<u>OAKDALE</u>				
Oak Valley Community Bank	03/11/03	1.160	1,500,000.00	09/18/03
Oak Valley Community Bank	03/20/03	1.160	2,000,000.00	09/18/03
Oak Valley Community Bank	04/16/03	1.250	2,500,000.00	10/16/03
<u>OAKLAND</u>				
Metropolitan Bank	03/24/03	1.180	1,000,000.00	09/24/03
Metropolitan Bank	04/28/03	1.200	1,000,000.00	10/29/03
Metropolitan Bank	05/28/03	1.100	1,000,000.00	12/04/03
Metropolitan Bank	07/25/03	0.990	1,000,000.00	01/23/04
Metropolitan Bank	08/28/03	1.090	1,000,000.00	02/26/04
<u>ONTARIO</u>				
Citizens Business Bank	03/24/03	1.200	30,000,000.00	09/24/03
Citizens Business Bank	04/03/03	1.150	25,000,000.00	10/03/03
Citizens Business Bank	05/21/03	1.080	30,000,000.00	11/20/03
Citizens Business Bank	06/04/03	1.160	25,000,000.00	12/05/03
Citizens Business Bank	08/08/03	1.080	30,000,000.00	02/06/04
<u>PALO ALTO</u>				
Bank of Petaluma	03/10/03	1.210	12,000,000.00	09/10/03
Bank of Petaluma	08/20/03	1.090	3,500,000.00	02/19/04
Bank of Santa Clara	08/20/03	1.100	20,000,000.00	02/19/04
Bay Area Bank	04/28/03	1.230	5,000,000.00	10/29/03
Bay Bank of Commerce	04/28/03	1.220	5,000,000.00	10/29/03
Coast Commercial Bank	07/16/03	1.010	5,000,000.00	01/14/04
Coast Commercial Bank	08/20/03	1.100	20,000,000.00	02/19/04
Cupertino National Bank	03/10/03	1.220	10,000,000.00	09/10/03
Cupertino National Bank	04/30/03	1.230	35,000,000.00	10/29/03
Cupertino National Bank	05/22/03	1.100	20,000,000.00	11/21/03
Cupertino National Bank	07/16/03	1.000	10,000,000.00	01/14/04
Golden Gate Bank	05/22/03	1.100	9,000,000.00	11/21/03
Mid-Peninsula Bank	03/10/03	1.210	10,000,000.00	09/10/03
Mid-Peninsula Bank	04/28/03	1.220	35,000,000.00	10/29/03
Mid-Peninsula Bank	08/20/03	1.090	5,000,000.00	02/19/04
Mt. Diablo National Bank	03/10/03	1.220	10,000,000.00	09/10/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALO ALTO (continued)</u>				
Peninsula Bank of Commerce	08/20/03	1.090	15,000,000.00	02/19/04
San Jose National Bank	05/22/03	1.090	20,000,000.00	11/21/03
<u>PALOS VERDES ESTATES</u>				
Malaga Bank	03/13/03	1.080	2,000,000.00	09/12/03
Malaga Bank	05/13/03	1.160	8,000,000.00	11/19/03
Malaga Bank	06/25/03	0.870	4,000,000.00	12/17/03
Malaga Bank	08/22/03	1.060	2,000,000.00	02/20/04
<u>PASADENA</u>				
Community Bank	06/19/03	0.930	10,000,000.00	09/17/03
Community Bank	07/11/03	0.920	10,000,000.00	10/10/03
Community Bank	04/15/03	1.220	15,000,000.00	10/15/03
Community Bank	05/07/03	1.190	15,000,000.00	11/06/03
Community Bank	06/19/03	0.940	10,000,000.00	12/17/03
Community Bank	07/11/03	1.020	10,000,000.00	01/09/04
Wescom Credit Union	05/13/03	1.190	10,000,000.00	11/19/03
<u>PLACERVILLE</u>				
El Dorado Savings Bank	02/07/03	1.360	5,000,000.00	02/05/04
El Dorado Savings Bank	03/20/03	1.270	5,000,000.00	03/10/04
El Dorado Savings Bank	03/07/03	1.270	5,000,000.00	03/10/04
El Dorado Savings Bank	04/10/03	1.280	10,000,000.00	04/01/04
El Dorado Savings Bank	04/30/03	1.310	5,000,000.00	04/30/04
El Dorado Savings Bank	06/10/03	1.100	20,000,000.00	06/04/04
<u>PLEASANTON</u>				
Valley Community Bank	03/13/03	1.180	5,000,000.00	09/19/03
Valley Community Bank	03/19/03	1.180	1,000,000.00	09/19/03
<u>POMONA</u>				
PFF Bank and Trust	06/11/03	1.050	20,000,000.00	12/10/03
PFF Bank and Trust	08/29/03	1.110	8,000,000.00	02/27/04
<u>PORTERVILLE</u>				
Bank of the Sierra	04/23/03	1.260	10,000,000.00	10/23/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	03/06/03	1.230	10,000,000.00	09/04/03
La Jolla Bank, FSB	05/21/03	1.070	25,000,000.00	11/20/03
La Jolla Bank, FSB	06/04/03	1.150	10,000,000.00	12/05/03
La Jolla Bank, FSB	08/08/03	1.060	25,000,000.00	02/04/04
<u>REDDING</u>				
North Valley Bank	06/13/03	0.960	3,000,000.00	12/12/03
<u>REDWOOD CITY</u>				
Provident Central Credit Union	04/29/03	1.190	20,000,000.00	10/31/03
<u>ROCKLIN</u>				
Five Star Bank	04/01/03	1.190	2,000,000.00	10/01/03
Five Star Bank	07/30/03	1.020	2,000,000.00	01/28/04
<u>RICHMOND</u>				
Mechanics Bank	09/12/02	1.800	10,000,000.00	09/12/03
Mechanics Bank	10/15/02	1.580	10,000,000.00	10/15/03
Mechanics Bank	04/29/03	1.210	10,000,000.00	10/31/03
Mechanics Bank	11/07/02	1.510	10,000,000.00	11/07/03
Mechanics Bank	03/07/03	1.290	10,000,000.00	03/03/04
Mechanics Bank	04/01/03	1.320	10,000,000.00	04/01/04
Mechanics Bank	04/23/03	1.390	10,000,000.00	04/21/04
Mechanics Bank	06/12/03	1.090	10,000,000.00	06/09/04
Mechanics Bank	07/09/03	1.110	10,000,000.00	07/08/04
Mechanics Bank	08/08/03	1.370	10,000,000.00	08/04/04
<u>RIVERSIDE</u>				
Provident Savings Bank	03/27/03	1.220	25,000,000.00	09/25/03
<u>SACRAMENTO</u>				
American River Bank	03/27/03	1.200	2,000,000.00	09/25/03
American River Bank	04/09/03	1.180	1,500,000.00	10/09/03
American River Bank	06/25/03	0.870	1,000,000.00	12/19/03
American River Bank	07/11/03	1.000	1,000,000.00	01/09/04
American River Bank	07/31/03	1.020	1,500,000.00	01/29/04
American River Bank	08/29/03	1.090	2,000,000.00	02/27/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
Bank of Sacramento	03/19/03	1.170	2,000,000.00	09/19/03
Bank of Sacramento	05/29/03	1.140	2,000,000.00	12/03/03
Bank of Sacramento	08/13/03	1.100	1,500,000.00	02/11/04
Merchants National Bank	04/15/03	1.200	2,000,000.00	10/15/03
Merchants National Bank	07/24/03	0.990	2,000,000.00	01/22/04
River City Bank	07/10/03	0.930	2,000,000.00	10/09/03
River City Bank	07/31/03	1.050	3,000,000.00	01/29/04
River City Bank	08/28/03	1.120	2,000,000.00	02/26/04
U.S. Bank	07/10/03	1.010	100,000,000.00	01/08/04
U.S. Bank	08/06/03	1.090	25,000,000.00	02/04/04
U.S. Bank	08/13/03	1.090	50,000,000.00	02/11/04
U.S. Bank	08/21/03	1.090	50,000,000.00	02/20/04
Union Bank of California	06/19/03	0.930	150,000,000.00	09/17/03
Union Bank of California	07/18/03	0.950	25,000,000.00	10/17/03
Union Bank of California	07/18/03	0.950	150,000,000.00	10/17/03
Union Bank of California	08/07/03	1.000	150,000,000.00	11/05/03
<u>SAN BERNARDINO</u>				
Business Bank of California	03/18/03	1.170	12,000,000.00	09/18/03
Business Bank of California	07/16/03	0.940	8,000,000.00	10/16/03
Business Bank of California	08/06/03	1.100	10,000,000.00	02/04/04
<u>SAN DIEGO</u>				
First Future Credit Union	05/29/03	1.130	5,000,000.00	12/03/03
First Future Credit Union	06/04/03	1.130	10,000,000.00	12/03/03
First Future Credit Union	06/16/03	0.940	3,000,000.00	12/17/03
First Future Credit Union	08/29/03	1.110	5,000,000.00	02/27/04
First United Bank	07/18/03	0.960	2,000,000.00	10/17/03
First United Bank	08/15/03	1.100	1,000,000.00	02/13/04
Neighborhood National Bank	08/22/03	1.100	2,000,000.00	02/20/04
<u>SAN FRANCISCO</u>				
American California Bank	07/08/03	1.020	4,000,000.00	01/08/04
Bank of the West	07/09/03	0.910	134,000,000.00	10/08/03
Bank of the West	07/30/03	1.000	100,000,000.00	10/30/03
Bank of the West	08/22/03	1.000	242,000,000.00	11/21/03
Bank of the West	06/20/03	0.930	82,000,000.00	12/17/03
Bank of the West	07/30/03	1.040	76,500,000.00	01/28/04
Citibank (West) FSB	07/03/03	1.000	150,000,000.00	01/08/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
Citibank (West) FSB	07/09/03	1.000	100,000,000.00	01/15/04
Citibank (West) FSB	07/23/03	1.020	100,000,000.00	01/22/04
Oceanic Bank	09/12/02	1.800	4,000,000.00	09/12/03
Trans Pacific National Bank	03/25/03	1.230	1,000,000.00	09/25/03
Trans Pacific National Bank	06/25/03	0.900	1,000,000.00	12/23/03
Trans Pacific National Bank	08/07/03	1.100	1,000,000.00	02/05/04
United Commercial Bank	03/07/03	1.240	20,000,000.00	09/04/03
United Commercial Bank	02/28/03	1.240	30,000,000.00	09/04/03
United Commercial Bank	03/21/03	1.210	65,000,000.00	09/19/03
United Commercial Bank	04/08/03	1.150	40,000,000.00	10/08/03
United Commercial Bank	06/04/03	1.160	25,000,000.00	12/05/03
United Commercial Bank	07/01/03	1.000	25,000,000.00	01/08/04
United Commercial Bank	07/11/03	1.020	30,000,000.00	01/08/04
United Commercial Bank	07/16/03	1.000	20,000,000.00	01/14/04
United Commercial Bank	07/25/03	1.010	30,000,000.00	01/14/04
United Commercial Bank	07/31/03	1.010	40,000,000.00	01/28/04
United Commercial Bank	08/28/03	1.110	20,000,000.00	02/26/04
<u>SAN JOSE</u>				
Comerica Bank of California	08/07/03	0.950	183,000,000.00	09/18/03
Comerica Bank of California	07/18/03	0.960	134,000,000.00	09/23/03
Heritage Bank of Commerce	08/15/03	1.100	2,000,000.00	02/11/04
Meriwest Credit Union	06/19/03	0.960	5,000,000.00	09/18/03
Meriwest Credit Union	08/28/03	1.050	5,000,000.00	10/16/03
Meriwest Credit Union	07/18/03	0.980	5,000,000.00	10/17/03
Meriwest Credit Union	08/06/03	1.020	5,000,000.00	10/22/03
San Jose National Bank	04/30/03	1.220	20,000,000.00	10/29/03
Santa Clara Co. Fed. C.U.	05/07/03	1.200	5,000,000.00	11/06/03
Santa Clara Co. Fed. C.U.	08/08/03	1.100	10,000,000.00	02/06/04
<u>SAN LUIS OBISPO</u>				
First Bank Of San Luis Obispo	03/11/03	1.170	7,000,000.00	09/11/03
First Bank Of San Luis Obispo	03/26/03	1.230	5,000,000.00	09/26/03
First Bank Of San Luis Obispo	05/30/03	1.130	4,500,000.00	12/05/03
First Bank Of San Luis Obispo	08/14/03	1.100	6,000,000.00	02/11/04
Mission Community Bank	03/04/03	1.240	1,000,000.00	09/04/03
Mission Community Bank	04/08/03	1.150	2,500,000.00	10/08/03
Mission Community Bank	06/12/03	1.070	1,000,000.00	12/11/03
San Luis Trust Bank	07/23/03	0.930	1,000,000.00	10/22/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN MARINO</u>				
East West Federal Bank	03/11/08	1.160	35,000,000.00	09/12/03
East West Federal Bank	05/15/03	1.170	38,000,000.00	11/20/03
East West Federal Bank	07/11/03	1.020	42,000,000.00	01/09/04
East West Federal Bank	08/08/03	1.080	35,000,000.00	02/06/04
<u>SANTA MARIA</u>				
Hacienda Bank	03/10/03	1.230	1,000,000.00	09/10/03
<u>SANTA ROSA</u>				
National Bank of the Redwoods	08/13/03	1.090	5,000,000.00	02/11/04
National Bank of the Redwoods	04/29/03	1.190	5,000,000.00	10/31/03
National Bank of the Redwoods	07/24/03	1.010	10,000,000.00	01/22/04
North Coast Bank	03/21/03	1.220	1,250,000.00	09/19/03
North Coast Bank	06/19/03	0.950	1,250,000.00	12/16/03
<u>SONORA</u>				
Central California Bank	03/26/03	1.230	5,000,000.00	09/26/03
<u>STOCKTON</u>				
Pacific State Bank	04/09/03	1.210	1,000,000.00	10/09/03
Pacific State Bank	07/10/03	1.010	1,000,000.00	01/08/04
Union Safe Deposit Bank	03/06/03	1.250	15,000,000.00	09/05/03
Union Safe Deposit Bank	04/15/03	1.230	10,000,000.00	10/15/03
Union Safe Deposit Bank	05/07/03	1.200	15,000,000.00	11/06/03
Union Safe Deposit Bank	06/13/03	0.970	10,000,000.00	12/12/03
Union Safe Deposit Bank	07/25/03	1.020	15,000,000.00	01/23/04
Union Safe Deposit Bank	08/15/03	1.100	15,000,000.00	02/13/04
Washington Mutual Bank	06/18/03	0.900	45,000,000.00	12/17/03
Washington Mutual Bank	07/24/03	1.020	75,000,000.00	01/22/04
Washington Mutual Bank	08/21/03	1.100	60,000,000.00	02/20/04
<u>TORRANCE</u>				
China Trust Bank (USA)	06/13/03	1.000	35,000,000.00	09/12/03
China Trust Bank (USA)	07/23/03	0.950	30,000,000.00	10/22/03
China Trust Bank (USA)	08/13/03	1.000	20,000,000.00	11/13/03

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>TRACY</u>				
Service 1st Bank	03/20/03	1.210	4,000,000.00	09/18/03
<u>TUSTIN</u>				
Sunwest Bank	06/11/03	1.080	1,000,000.00	09/11/03
Sunwest Bank	07/18/03	0.990	6,000,000.00	01/16/04
Sunwest Bank	08/14/03	1.070	7,800,000.00	02/11/04
<u>VACAVILLE</u>				
Travis Credit Union	08/28/03	1.030	40,000,000.00	12/04/03
<u>WATSONVILLE</u>				
Monterey Bay Bank	03/04/03	1.240	6,000,000.00	09/04/03
Monterey Bay Bank	03/25/03	1.230	8,000,000.00	09/25/03
Monterey Bay Bank	04/10/03	1.190	3,000,000.00	10/10/03
<u>WHITTIER</u>				
Quaker City Bank	04/02/03	1.170	16,000,000.00	10/01/03
Quaker City Bank	06/04/03	1.140	25,000,000.00	12/05/03
Quaker City Bank	07/16/03	0.980	24,000,000.00	01/14/04
TOTAL TIME DEPOSITS AUGUST 2003			5,728,595,000.00	

BANK DEMAND DEPOSITS **AUGUST 2003** (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,815,523	\$2,112,171
2	1,815,523	\$2,112,171
3	1,815,523	\$2,112,171
4	1,205,975	\$1,723,320
5	1,535,900	\$2,063,830
6	621,619	\$1,928,069
7	1,043,962	\$1,887,224
8	1,214,297	\$1,766,993
9	1,214,297	\$1,766,993
10	1,214,297	\$1,766,993
11	1,031,163	\$1,843,565
12	1,070,232	\$1,475,331
13	958,652	\$1,374,579
14	1,115,149	\$1,460,766
15	1,470,339	\$2,011,658
16	1,470,339	\$1,597,239
17	1,470,339	\$1,597,239
18	1,170,597	\$1,728,965
19	982,210	\$1,772,936
20	1,299,731	\$1,492,520
21	1,233,267	\$1,652,024
22	1,180,832	\$2,042,685
23	1,180,832	\$2,042,685
24	1,180,832	\$2,042,685
25	1,245,183	\$1,933,236
26	1,127,587	\$2,126,720
27	952,774	\$2,080,961
28	1,271,865	\$1,935,010
29	1,369,880	\$2,279,552
30	1,369,880	\$2,279,552
31	1,369,880	\$2,284,229

AVERAGE DOLLAR DAYS \$ 1,258,661 ^{a/}

^{a/} The prescribed bank balance for August was \$1,208,997. This consisted of \$1,053,666 in compensating balances for services, balances for uncollected funds of \$176,170 and a deduction of \$20,839 for August delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1650

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on August 20, 2003, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand
bank accounts as Compensating Balance for Services \$ 1,053,666,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	8/18/2003	8/22/2003	\$ 1,634,800,000	\$ 47,217,205,000	\$ 5,732,595,000	\$ 52,949,800,000
(2)	8/25/2003	8/29/2003	\$ (2,201,800,000)	\$ 45,015,405,000	\$ 5,732,595,000	\$ 50,748,000,000
(3)	9/1/2003	9/5/2003	\$ (524,500,000)	\$ 44,490,905,000	\$ 5,732,595,000	\$ 50,223,500,000
(4)	9/8/2003	9/12/2003	\$ 931,200,000	\$ 45,422,105,000	\$ 5,732,595,000	\$ 51,154,700,000
(5)	9/15/2003	9/19/2003	\$ 2,567,800,000	\$ 47,989,905,000	\$ 5,732,595,000	\$ 53,722,500,000
(6)	9/22/2003	9/26/2003	\$ 430,800,000	\$ 48,420,705,000	\$ 5,732,595,000	\$ 54,153,300,000
(7)	9/29/2003	10/3/2003	\$ 456,000,000	\$ 48,876,705,000	\$ 5,732,595,000	\$ 54,609,300,000
(8)	10/6/2003	10/10/2003	\$ 402,300,000	\$ 49,279,005,000	\$ 5,732,595,000	\$ 55,011,600,000
(9)	10/13/2003	10/17/2003	\$ 769,900,000	\$ 50,048,905,000	\$ 5,732,595,000	\$ 55,781,500,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 1,053,666,000.

POOLED MONEY INVESTMENT BOARD:

Signature on file at STO and SCO
Chairperson

Member

Member